

EXHIBIT 15

Split-Strike Conversion IA Business Weekend Trade Detail¹
Analyzed Time Period²

Account Number	Trade Date	Settlement Date	Symbol	Issuer	Issue	Contracts or Shares
1A0001	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	38
1A0001	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(38)
1A0017	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	21
1A0017	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(21)
1A0024	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	11
1A0024	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(11)
1A0039	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	72
1A0039	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(72)
1A0044	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	72
1A0044	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(72)
1A0056	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	31
1A0056	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(31)
1A0058	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	891
1A0058	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(891)
1A0059	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	42
1A0059	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(42)
1A0060	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	39
1A0060	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(39)
1A0061	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	36
1A0061	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(36)
1A0062	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	50
1A0062	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(50)
1A0064	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	39
1A0064	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(39)
1A0065	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	34
1A0065	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(34)
1A0066	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	35
1A0066	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(35)
1A0067	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	6
1A0067	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(6)
1A0068	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	55
1A0068	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(55)
1A0069	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	12
1A0069	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(12)
1A0071	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	55
1A0071	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(55)
1A0072	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	55
1A0072	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(55)
1A0073	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	54
1A0073	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(54)
1A0075	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	41
1A0075	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(41)
1A0076	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	16
1A0076	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(16)
1A0077	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	32
1A0077	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(32)
1A0078	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	24
1A0078	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(24)
1A0080	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	41
1A0080	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(41)
1A0081	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	3
1A0081	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(3)
1A0082	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	6
1A0082	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(6)
1A0083	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	16
1A0083	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(16)
1A0084	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	8
1A0084	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(8)
1A0085	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	12
1A0085	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(12)
1A0086	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	19
1A0086	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(19)

Split-Strike Conversion IA Business Weekend Trade Detail¹

Analyzed Time Period²

Account Number	Trade Date	Settlement Date	Symbol	Issuer	Issue	Contracts or Shares
1A0087	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	11
1A0087	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(11)
1A0088	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	8
1A0088	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(8)
1A0089	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	4
1A0089	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(4)
1A0090	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	2
1A0090	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(2)
1A0091	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	11
1A0091	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(11)
1A0092	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	6
1A0092	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(6)
1A0093	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	3
1A0093	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(3)
1A0095	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	15
1A0095	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(15)
1A0096	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	32
1A0096	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(32)
1A0097	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	6
1A0097	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(6)
1A0098	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	12
1A0098	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(12)
1A0099	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	38
1A0099	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(38)
1A0100	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	57
1A0100	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(57)
1A0101	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	3
1A0101	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(3)
1A0106	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	5
1A0106	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(5)
1A0107	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	54
1A0107	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(54)
1A0108	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	16
1A0108	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(16)
1A0109	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	42
1A0109	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(42)
1A0110	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	7
1A0110	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(7)
1A0111	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	20
1A0111	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(20)
1A0113	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	46
1A0113	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(46)
1A0114	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	27
1A0114	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(27)
1A0115	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	39
1A0115	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(39)
1B0011	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	19
1B0011	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(19)
1B0015	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	27
1B0015	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(27)
1B0020	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	123
1B0020	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(123)
1B0038	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	19
1B0038	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(19)
1B0039	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	44
1B0039	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(44)
1B0042	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	52
1B0042	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(52)
1B0069	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	17
1B0069	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(17)
1B0081	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	43
1B0081	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(43)

Split-Strike Conversion IA Business Weekend Trade Detail¹
Analyzed Time Period²

Account Number	Trade Date	Settlement Date	Symbol	Issuer	Issue	Contracts or Shares
1B0088	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	9
1B0088	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(9)
1B0090	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	3
1B0090	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(3)
1B0091	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	3
1B0091	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(3)
1B0092	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	17
1B0092	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(17)
1B0094	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	42
1B0094	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(42)
1B0095	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	42
1B0095	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(42)
1B0099	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	20
1B0099	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(20)
1B0100	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	7
1B0100	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(7)
1B0101	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	38
1B0101	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(38)
1B0103	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	1
1B0103	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(1)
1B0104	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	7
1B0104	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(7)
1B0105	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	6
1B0105	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(6)
1B0106	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	88
1B0106	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(88)
1B0107	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	50
1B0107	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(50)
1B0108	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	4
1B0108	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(4)
1B0109	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	2
1B0109	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(2)
1B0111	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	62
1B0111	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(62)
1B0112	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	3
1B0112	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(3)
1B0113	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	9
1B0113	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(9)
1B0114	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	15
1B0114	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(15)
1B0116	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	60
1B0116	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(60)
1B0118	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	210
1B0118	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(210)
1B0119	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	24
1B0119	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(24)
1B0120	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	14
1B0120	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(14)
1B0121	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	122
1B0121	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(122)
1B0123	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	8
1B0123	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(8)
1B0124	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	11
1B0124	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(11)
1B0125	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	17
1B0125	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(17)
1B0126	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	46
1B0126	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(46)
1B0127	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	18
1B0127	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(18)
1B0128	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	53
1B0128	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(53)

Split-Strike Conversion IA Business Weekend Trade Detail¹

Analyzed Time Period²

Account Number	Trade Date	Settlement Date	Symbol	Issuer	Issue	Contracts or Shares
1B0129	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	28
1B0129	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(28)
1B0130	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	12
1B0130	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(12)
1B0131	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	25
1B0131	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(25)
1B0132	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	25
1B0132	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(25)
1B0133	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	2
1B0133	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(2)
1B0134	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	32
1B0134	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(32)
1B0135	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	29
1B0135	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(29)
1B0136	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	2
1B0136	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(2)
1B0137	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	80
1B0137	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(80)
1B0138	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	22
1B0138	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(22)
1B0139	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	10
1B0139	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(10)
1B0140	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	9
1B0140	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(9)
1B0141	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	2
1B0141	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(2)
1B0142	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	35
1B0142	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(35)
1B0143	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	4
1B0143	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(4)
1B0144	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	15
1B0144	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(15)
1B0145	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	37
1B0145	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(37)
1B0146	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	68
1B0146	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(68)
1B0147	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	3
1B0147	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(3)
1B0148	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	33
1B0148	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(33)
1B0149	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	7
1B0149	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(7)
1B0150	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	25
1B0150	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(25)
1B0151	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	25
1B0151	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(25)
1B0152	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	61
1B0152	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(61)
1B0153	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	2
1B0153	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(2)
1B0154	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	4
1B0154	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(4)
1B0155	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	13
1B0155	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(13)
1B0156	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	4
1B0156	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(4)
1B0157	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	8
1B0157	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(8)
1B0159	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	1
1B0159	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(1)
1B0160	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	29
1B0160	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(29)

Split-Strike Conversion IA Business Weekend Trade Detail¹

Analyzed Time Period²

Account Number	Trade Date	Settlement Date	Symbol	Issuer	Issue	Contracts or Shares
1B0161	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	27
1B0161	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(27)
1B0162	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	4
1B0162	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(4)
1B0163	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	2
1B0163	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(2)
1B0164	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	9
1B0164	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(9)
1B0165	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	9
1B0165	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(9)
1B0166	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	33
1B0166	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(33)
1B0167	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	1
1B0167	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(1)
1B0168	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	14
1B0168	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(14)
1B0169	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	69
1B0169	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(69)
1B0170	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	10
1B0170	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(10)
1B0171	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	6
1B0171	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(6)
1B0172	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	48
1B0172	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(48)
1B0173	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	4
1B0173	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(4)
1B0174	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	6
1B0174	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(6)
1B0175	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	5
1B0175	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(5)
1B0176	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	12
1B0176	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(12)
1B0177	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	9
1B0177	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(9)
1B0178	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	11
1B0178	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(11)
1B0179	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	42
1B0179	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(42)
1B0180	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	10
1B0180	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(10)
1B0181	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	18
1B0181	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(18)
1B0182	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	11
1B0182	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(11)
1B0183	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	6
1B0183	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(6)
1B0184	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	1
1B0184	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(1)
1B0185	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	15
1B0185	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(15)
1B0187	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	9
1B0187	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(9)
1B0189	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	7
1B0189	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(7)
1B0190	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	13
1B0190	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(13)
1B0191	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	6
1B0191	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(6)
1B0192	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	3
1B0192	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(3)
1B0193	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	8
1B0193	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(8)

Split-Strike Conversion IA Business Weekend Trade Detail¹

Analyzed Time Period²

Account Number	Trade Date	Settlement Date	Symbol	Issuer	Issue	Contracts or Shares
1B0194	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	12
1B0194	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(12)
1B0195	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	2
1B0195	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(2)
1B0196	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	2
1B0196	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(2)
1B0197	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	23
1B0197	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(23)
1B0198	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	43
1B0198	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(43)
1B0199	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	30
1B0199	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(30)
1B0200	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	46
1B0200	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(46)
1B0201	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	1
1B0201	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(1)
1B0202	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	17
1B0202	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(17)
1B0204	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	12
1B0204	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(12)
1B0205	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	26
1B0205	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(26)
1B0206	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	11
1B0206	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(11)
1B0207	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	2
1B0207	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(2)
1B0208	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	32
1B0208	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(32)
1B0209	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	20
1B0209	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(20)
1B0210	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	22
1B0210	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(22)
1B0211	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	32
1B0211	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(32)
1B0214	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	105
1B0214	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(105)
1B0215	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	15
1B0215	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(15)
1B0216	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	2
1B0216	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(2)
1B0217	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	29
1B0217	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(29)
1B0218	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	60
1B0218	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(60)
1B0219	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	13
1B0219	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(13)
1C0010	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	90
1C0010	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(90)
1C0015	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	16
1C0015	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(16)
1C0020	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	16
1C0020	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(16)
1C0042	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	64
1C0042	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(64)
1C0046	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	32
1C0046	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(32)
1C0048	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	70
1C0048	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(70)
1C0069	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	33
1C0069	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(33)
1C0070	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	14
1C0070	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(14)

Split-Strike Conversion IA Business Weekend Trade Detail¹

Analyzed Time Period²

Account Number	Trade Date	Settlement Date	Symbol	Issuer	Issue	Contracts or Shares
1C1010	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	66
1C1010	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(66)
1C1012	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	118
1C1012	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(118)
1C1013	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	29
1C1013	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(29)
1C1049	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	40
1C1049	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(40)
1C1060	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	11
1C1060	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(11)
1C1061	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	23
1C1061	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(23)
1C1071	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	108
1C1071	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(108)
1C1090	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	13
1C1090	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(13)
1C1095	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	69
1C1095	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(69)
1C1097	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	17
1C1097	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(17)
1C1098	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	35
1C1098	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(35)
1C1205	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	39
1C1205	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(39)
1C1206	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	8
1C1206	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(8)
1C1213	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	12
1C1213	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(12)
1C1216	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	34
1C1216	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(34)
1C1217	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	26
1C1217	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(26)
1C1219	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	27
1C1219	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(27)
1C1220	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	28
1C1220	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(28)
1C1221	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	51
1C1221	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(51)
1C1222	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	24
1C1222	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(24)
1C1223	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	7
1C1223	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(7)
1C1224	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	112
1C1224	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(112)
1C1228	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	41
1C1228	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(41)
1C1229	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	15
1C1229	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(15)
1C1230	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	2
1C1230	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(2)
1C1231	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	14
1C1231	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(14)
1C1232	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	16
1C1232	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(16)
1C1233	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	8
1C1233	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(8)
1C1234	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	18
1C1234	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(18)
1C1235	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	17
1C1235	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(17)
1C1236	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	21
1C1236	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(21)

Split-Strike Conversion IA Business Weekend Trade Detail¹
Analyzed Time Period²

Account Number	Trade Date	Settlement Date	Symbol	Issuer	Issue	Contracts or Shares
1C1237	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	9
1C1237	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(9)
1C1238	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	51
1C1238	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(51)
1C1239	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	7
1C1239	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(7)
1C1242	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	3
1C1242	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(3)
1C1243	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	27
1C1243	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(27)
1C1244	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	1
1C1244	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(1)
1C1245	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	23
1C1245	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(23)
1C1246	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	14
1C1246	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(14)
1C1247	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	28
1C1247	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(28)
1C1248	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	18
1C1248	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(18)
1C1249	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	17
1C1249	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(17)
1C1250	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	7
1C1250	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(7)
1C1251	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	8
1C1251	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(8)
1C1252	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	3
1C1252	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(3)
1C1253	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	30
1C1253	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(30)
1C1254	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	4
1C1254	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(4)
1C1255	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	4
1C1255	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(4)
1C1256	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	6
1C1256	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(6)
1C1257	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	5
1C1257	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(5)
1C1258	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	9
1C1258	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(9)
1C1259	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	8
1C1259	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(8)
1C1260	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	932
1C1260	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(932)
1C1261	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	110
1C1261	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(110)
1C1262	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	2
1C1262	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(2)
1C1263	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	2
1C1263	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(2)
1C1264	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	17
1C1264	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(17)
1C1265	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	39
1C1265	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(39)
1C1266	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	22
1C1266	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(22)
1C1267	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	21
1C1267	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(21)
1C1268	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	25
1C1268	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(25)
1C1269	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	14
1C1269	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(14)

Split-Strike Conversion IA Business Weekend Trade Detail¹

Analyzed Time Period²

Account Number	Trade Date	Settlement Date	Symbol	Issuer	Issue	Contracts or Shares
1C1273	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	31
1C1273	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(31)
1C1274	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	23
1C1274	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(23)
1C1276	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	31
1C1276	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(31)
1C1277	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	1
1C1277	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(1)
1C1278	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	14
1C1278	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(14)
1C1279	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	3
1C1279	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(3)
1C1280	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	9
1C1280	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(9)
1C1281	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	45
1C1281	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(45)
1C1283	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	4
1C1283	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(4)
1C1287	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	13
1C1287	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(13)
1C1288	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	6
1C1288	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(6)
1CM002	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	38
1CM002	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(38)
1CM003	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	10
1CM003	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(10)
1CM004	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	33
1CM004	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(33)
1CM005	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	11
1CM005	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(11)
1CM006	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	52
1CM006	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(52)
1CM007	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	21
1CM007	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(21)
1CM008	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	6
1CM008	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(6)
1CM010	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	3
1CM010	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(3)
1CM011	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	4
1CM011	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(4)
1CM012	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	20
1CM012	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(20)
1CM013	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	19
1CM013	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(19)
1CM015	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	16
1CM015	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(16)
1CM017	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	7
1CM017	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(7)
1CM018	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	8
1CM018	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(8)
1CM020	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	54
1CM020	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(54)
1CM021	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	29
1CM021	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(29)
1CM022	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	127
1CM022	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(127)
1CM024	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	14
1CM024	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(14)
1CM025	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	128
1CM025	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(128)
1CM029	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	3
1CM029	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(3)

Split-Strike Conversion IA Business Weekend Trade Detail¹

Analyzed Time Period²

Account Number	Trade Date	Settlement Date	Symbol	Issuer	Issue	Contracts or Shares
1CM032	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	22
1CM032	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(22)
1CM034	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	6
1CM034	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(6)
1CM035	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	19
1CM035	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(19)
1CM038	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	4
1CM038	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(4)
1CM039	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	12
1CM039	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(12)
1CM040	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	11
1CM040	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(11)
1CM042	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	18
1CM042	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(18)
1CM044	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	14
1CM044	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(14)
1CM045	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	10
1CM045	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(10)
1CM046	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	21
1CM046	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(21)
1CM048	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	4
1CM048	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(4)
1CM049	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	11
1CM049	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(11)
1CM050	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	2
1CM050	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(2)
1CM056	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	13
1CM056	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(13)
1CM057	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	3
1CM057	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(3)
1CM058	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	3
1CM058	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(3)
1CM059	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	12
1CM059	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(12)
1CM061	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	3
1CM061	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(3)
1CM062	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	8
1CM062	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(8)
1CM063	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	2
1CM063	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(2)
1CM064	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	13
1CM064	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(13)
1CM065	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	29
1CM065	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(29)
1CM067	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	29
1CM067	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(29)
1CM068	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	24
1CM068	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(24)
1CM070	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	8
1CM070	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(8)
1CM071	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	3
1CM071	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(3)
1CM073	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	9
1CM073	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(9)
1CM074	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	15
1CM074	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(15)
1CM076	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	4
1CM076	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(4)
1CM079	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	3
1CM079	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(3)
1CM080	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	8
1CM080	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(8)

Split-Strike Conversion IA Business Weekend Trade Detail¹

Analyzed Time Period²

Account Number	Trade Date	Settlement Date	Symbol	Issuer	Issue	Contracts or Shares
1CM081	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	26
1CM081	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(26)
1CM083	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	7
1CM083	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(7)
1CM084	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	48
1CM084	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(48)
1CM085	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	4
1CM085	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(4)
1CM086	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	5
1CM086	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(5)
1CM089	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	51
1CM089	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(51)
1CM090	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	16
1CM090	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(16)
1CM091	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	12
1CM091	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(12)
1CM093	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	32
1CM093	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(32)
1CM094	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	3
1CM094	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(3)
1CM096	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	14
1CM096	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(14)
1CM099	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	11
1CM099	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(11)
1CM100	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	14
1CM100	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(14)
1CM102	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	27
1CM102	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(27)
1CM103	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	6
1CM103	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(6)
1CM104	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	25
1CM104	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(25)
1CM105	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	15
1CM105	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(15)
1CM106	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	15
1CM106	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(15)
1CM108	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	16
1CM108	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(16)
1CM110	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	4
1CM110	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(4)
1CM111	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	35
1CM111	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(35)
1CM112	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	17
1CM112	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(17)
1CM113	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	37
1CM113	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(37)
1CM117	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	4
1CM117	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(4)
1CM118	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	25
1CM118	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(25)
1CM120	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	6
1CM120	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(6)
1CM121	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	2
1CM121	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(2)
1CM122	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	28
1CM122	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(28)
1CM124	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	4
1CM124	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(4)
1CM127	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	2
1CM127	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(2)
1CM130	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	15
1CM130	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(15)

Split-Strike Conversion IA Business Weekend Trade Detail¹

Analyzed Time Period²

Account Number	Trade Date	Settlement Date	Symbol	Issuer	Issue	Contracts or Shares
1CM131	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	10
1CM131	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(10)
1CM132	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	32
1CM132	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(32)
1CM133	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	1
1CM133	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(1)
1CM135	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	34
1CM135	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(34)
1CM136	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	7
1CM136	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(7)
1CM137	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	24
1CM137	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(24)
1CM138	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	21
1CM138	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(21)
1CM139	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	48
1CM139	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(48)
1CM140	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	2
1CM140	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(2)
1CM141	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	2
1CM141	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(2)
1CM142	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	9
1CM142	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(9)
1CM143	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	20
1CM143	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(20)
1CM145	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	10
1CM145	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(10)
1CM146	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	32
1CM146	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(32)
1CM147	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	32
1CM147	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(32)
1CM148	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	6
1CM148	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(6)
1CM149	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	13
1CM149	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(13)
1CM150	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	59
1CM150	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(59)
1CM152	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	6
1CM152	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(6)
1CM154	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	10
1CM154	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(10)
1CM155	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	31
1CM155	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(31)
1CM156	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	37
1CM156	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(37)
1CM157	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	23
1CM157	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(23)
1CM161	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	33
1CM161	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(33)
1CM162	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	24
1CM162	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(24)
1CM166	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	11
1CM166	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(11)
1CM167	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	11
1CM167	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(11)
1CM168	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	3
1CM168	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(3)
1CM170	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	13
1CM170	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(13)
1CM171	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	15
1CM171	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(15)
1CM172	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	34
1CM172	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(34)

Split-Strike Conversion IA Business Weekend Trade Detail¹

Analyzed Time Period²

Account Number	Trade Date	Settlement Date	Symbol	Issuer	Issue	Contracts or Shares
1CM173	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	3
1CM173	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(3)
1CM174	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	16
1CM174	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(16)
1CM175	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	11
1CM175	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(11)
1CM176	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	7
1CM176	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(7)
1CM177	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	16
1CM177	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(16)
1CM178	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	3
1CM178	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(3)
1CM179	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	11
1CM179	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(11)
1CM181	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	7
1CM181	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(7)
1CM182	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	7
1CM182	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(7)
1CM183	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	8
1CM183	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(8)
1CM185	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	7
1CM185	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(7)
1CM188	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	26
1CM188	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(26)
1CM189	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	3
1CM189	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(3)
1CM190	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	35
1CM190	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(35)
1CM191	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	11
1CM191	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(11)
1CM193	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	30
1CM193	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(30)
1CM194	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	8
1CM194	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(8)
1CM196	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	3
1CM196	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(3)
1CM197	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	32
1CM197	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(32)
1CM198	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	27
1CM198	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(27)
1CM199	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	14
1CM199	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(14)
1CM200	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	9
1CM200	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(9)
1CM201	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	27
1CM201	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(27)
1CM202	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	5
1CM202	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(5)
1CM204	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	12
1CM204	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(12)
1CM205	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	25
1CM205	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(25)
1CM206	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	73
1CM206	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(73)
1CM208	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	4
1CM208	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(4)
1CM210	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	36
1CM210	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(36)
1CM211	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	25
1CM211	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(25)
1CM212	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	45
1CM212	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(45)

Split-Strike Conversion IA Business Weekend Trade Detail¹

Analyzed Time Period²

Account Number	Trade Date	Settlement Date	Symbol	Issuer	Issue	Contracts or Shares
1CM214	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	57
1CM214	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(57)
1CM215	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	14
1CM215	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(14)
1CM218	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	75
1CM218	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(75)
1CM219	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	67
1CM219	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(67)
1CM220	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	5
1CM220	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(5)
1CM221	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	8
1CM221	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(8)
1CM222	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	109
1CM222	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(109)
1CM223	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	124
1CM223	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(124)
1CM224	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	14
1CM224	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(14)
1CM225	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	39
1CM225	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(39)
1CM226	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	23
1CM226	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(23)
1CM227	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	13
1CM227	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(13)
1CM228	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	13
1CM228	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(13)
1CM229	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	23
1CM229	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(23)
1CM231	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	20
1CM231	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(20)
1CM232	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	17
1CM232	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(17)
1CM234	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	7
1CM234	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(7)
1CM235	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	54
1CM235	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(54)
1CM236	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	16
1CM236	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(16)
1CM237	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	20
1CM237	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(20)
1CM239	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	6
1CM239	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(6)
1CM240	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	3
1CM240	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(3)
1CM241	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	108
1CM241	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(108)
1CM242	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	68
1CM242	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(68)
1CM243	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	20
1CM243	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(20)
1CM245	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	7
1CM245	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(7)
1CM246	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	7
1CM246	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(7)
1CM247	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	115
1CM247	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(115)
1CM248	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	9
1CM248	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(9)
1CM249	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	5
1CM249	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(5)
1CM252	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	33
1CM252	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(33)

Split-Strike Conversion IA Business Weekend Trade Detail¹

Analyzed Time Period²

Account Number	Trade Date	Settlement Date	Symbol	Issuer	Issue	Contracts or Shares
1CM254	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	16
1CM254	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(16)
1CM255	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	72
1CM255	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(72)
1CM256	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	96
1CM256	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(96)
1CM257	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	13
1CM257	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(13)
1CM258	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	69
1CM258	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(69)
1CM261	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	3
1CM261	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(3)
1CM262	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	18
1CM262	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(18)
1CM264	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	36
1CM264	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(36)
1CM265	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	29
1CM265	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(29)
1CM266	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	43
1CM266	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(43)
1CM267	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	16
1CM267	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(16)
1CM269	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	13
1CM269	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(13)
1CM270	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	10
1CM270	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(10)
1CM272	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	18
1CM272	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(18)
1CM274	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	10
1CM274	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(10)
1CM275	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	5
1CM275	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(5)
1CM276	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	32
1CM276	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(32)
1CM277	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	6
1CM277	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(6)
1CM278	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	37
1CM278	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(37)
1CM280	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	16
1CM280	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(16)
1CM281	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	3
1CM281	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(3)
1CM282	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	2
1CM282	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(2)
1CM283	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	3
1CM283	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(3)
1CM284	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	3
1CM284	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(3)
1CM285	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	9
1CM285	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(9)
1CM286	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	41
1CM286	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(41)
1CM288	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	5
1CM288	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(5)
1CM289	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	11
1CM289	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(11)
1CM291	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	4
1CM291	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(4)
1CM293	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	21
1CM293	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(21)
1CM294	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	16
1CM294	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(16)

Split-Strike Conversion IA Business Weekend Trade Detail¹

Analyzed Time Period²

Account Number	Trade Date	Settlement Date	Symbol	Issuer	Issue	Contracts or Shares
1CM296	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	70
1CM296	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(70)
1CM299	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	5
1CM299	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(5)
1CM300	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	45
1CM300	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(45)
1CM302	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	16
1CM302	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(16)
1CM303	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	110
1CM303	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(110)
1CM304	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	41
1CM304	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(41)
1CM305	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	3
1CM305	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(3)
1CM306	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	71
1CM306	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(71)
1CM307	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	5
1CM307	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(5)
1CM308	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	2
1CM308	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(2)
1CM309	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	36
1CM309	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(36)
1CM310	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	16
1CM310	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(16)
1CM312	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	13
1CM312	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(13)
1CM313	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	27
1CM313	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(27)
1CM315	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	6
1CM315	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(6)
1CM316	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	14
1CM316	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(14)
1CM317	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	25
1CM317	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(25)
1CM318	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	47
1CM318	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(47)
1CM319	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	47
1CM319	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(47)
1CM320	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	35
1CM320	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(35)
1CM321	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	22
1CM321	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(22)
1CM322	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	17
1CM322	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(17)
1CM323	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	15
1CM323	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(15)
1CM324	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	20
1CM324	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(20)
1CM325	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	23
1CM325	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(23)
1CM326	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	66
1CM326	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(66)
1CM327	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	16
1CM327	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(16)
1CM328	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	20
1CM328	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(20)
1CM329	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	37
1CM329	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(37)
1CM330	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	26
1CM330	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(26)
1CM331	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	36
1CM331	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(36)

Split-Strike Conversion IA Business Weekend Trade Detail¹

Analyzed Time Period²

Account Number	Trade Date	Settlement Date	Symbol	Issuer	Issue	Contracts or Shares
1CM333	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	43
1CM333	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(43)
1CM334	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	4
1CM334	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(4)
1CM335	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	79
1CM335	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(79)
1CM336	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	5
1CM336	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(5)
1CM337	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	52
1CM337	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(52)
1CM338	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	20
1CM338	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(20)
1CM339	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	22
1CM339	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(22)
1CM340	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	39
1CM340	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(39)
1CM342	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	12
1CM342	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(12)
1CM343	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	53
1CM343	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(53)
1CM344	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	67
1CM344	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(67)
1CM346	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	10
1CM346	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(10)
1CM347	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	85
1CM347	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(85)
1CM348	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	43
1CM348	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(43)
1CM349	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	48
1CM349	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(48)
1CM350	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	37
1CM350	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(37)
1CM351	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	37
1CM351	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(37)
1CM352	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	18
1CM352	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(18)
1CM353	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	43
1CM353	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(43)
1CM354	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	82
1CM354	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(82)
1CM355	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	38
1CM355	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(38)
1CM356	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	27
1CM356	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(27)
1CM357	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	27
1CM357	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(27)
1CM358	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	41
1CM358	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(41)
1CM359	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	32
1CM359	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(32)
1CM360	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	9
1CM360	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(9)
1CM361	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	28
1CM361	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(28)
1CM362	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	12
1CM362	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(12)
1CM363	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	110
1CM363	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(110)
1CM364	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	40
1CM364	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(40)
1CM366	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	26
1CM366	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(26)

Split-Strike Conversion IA Business Weekend Trade Detail¹

Analyzed Time Period²

Account Number	Trade Date	Settlement Date	Symbol	Issuer	Issue	Contracts or Shares
1CM367	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	23
1CM367	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(23)
1CM368	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	13
1CM368	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(13)
1CM369	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	33
1CM369	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(33)
1CM372	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	32
1CM372	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(32)
1CM374	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	19
1CM374	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(19)
1CM375	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	20
1CM375	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(20)
1CM376	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	81
1CM376	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(81)
1CM377	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	123
1CM377	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(123)
1CM378	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	45
1CM378	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(45)
1CM379	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	14
1CM379	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(14)
1CM380	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	41
1CM380	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(41)
1CM381	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	24
1CM381	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(24)
1CM382	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	107
1CM382	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(107)
1CM383	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	17
1CM383	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(17)
1CM385	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	24
1CM385	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(24)
1CM386	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	42
1CM386	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(42)
1CM387	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	19
1CM387	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(19)
1CM388	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	37
1CM388	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(37)
1CM389	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	4
1CM389	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(4)
1CM390	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	17
1CM390	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(17)
1CM391	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	56
1CM391	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(56)
1CM392	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	22
1CM392	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(22)
1CM393	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	25
1CM393	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(25)
1CM394	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	33
1CM394	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(33)
1CM395	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	20
1CM395	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(20)
1CM396	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	33
1CM396	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(33)
1CM397	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	9
1CM397	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(9)
1CM398	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	14
1CM398	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(14)
1CM399	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	34
1CM399	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(34)
1CM401	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	26
1CM401	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(26)
1CM402	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	23
1CM402	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(23)

Split-Strike Conversion IA Business Weekend Trade Detail¹

Analyzed Time Period²

Account Number	Trade Date	Settlement Date	Symbol	Issuer	Issue	Contracts or Shares
1CM404	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	38
1CM404	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(38)
1CM405	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	18
1CM405	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(18)
1CM406	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	11
1CM406	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(11)
1CM407	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	9
1CM407	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(9)
1CM408	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	10
1CM408	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(10)
1CM409	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	11
1CM409	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(11)
1CM410	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	15
1CM410	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(15)
1CM411	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	14
1CM411	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(14)
1CM414	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	33
1CM414	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(33)
1CM415	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	13
1CM415	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(13)
1CM416	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	43
1CM416	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(43)
1CM417	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	18
1CM417	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(18)
1CM418	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	10
1CM418	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(10)
1CM419	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	33
1CM419	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(33)
1CM420	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	35
1CM420	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(35)
1CM421	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	23
1CM421	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(23)
1CM422	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	10
1CM422	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(10)
1CM423	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	13
1CM423	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(13)
1CM424	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	56
1CM424	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(56)
1CM425	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	102
1CM425	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(102)
1CM426	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	12
1CM426	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(12)
1CM427	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	122
1CM427	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(122)
1CM428	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	72
1CM428	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(72)
1CM429	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	13
1CM429	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(13)
1CM430	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	22
1CM430	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(22)
1CM431	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	89
1CM431	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(89)
1CM432	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	21
1CM432	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(21)
1CM433	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	30
1CM433	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(30)
1CM434	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	37
1CM434	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(37)
1CM436	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	46
1CM436	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(46)
1CM437	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	12
1CM437	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(12)

Split-Strike Conversion IA Business Weekend Trade Detail¹

Analyzed Time Period²

Account Number	Trade Date	Settlement Date	Symbol	Issuer	Issue	Contracts or Shares
1CM438	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	123
1CM438	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(123)
1CM439	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	51
1CM439	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(51)
1CM440	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	43
1CM440	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(43)
1CM443	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	32
1CM443	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(32)
1CM444	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	16
1CM444	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(16)
1CM445	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	31
1CM445	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(31)
1CM446	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	16
1CM446	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(16)
1CM448	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	35
1CM448	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(35)
1CM449	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	17
1CM449	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(17)
1CM450	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	22
1CM450	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(22)
1CM451	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	16
1CM451	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(16)
1CM452	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	28
1CM452	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(28)
1CM453	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	35
1CM453	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(35)
1CM454	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	12
1CM454	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(12)
1CM455	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	29
1CM455	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(29)
1CM456	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	17
1CM456	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(17)
1CM457	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	66
1CM457	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(66)
1CM458	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	11
1CM458	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(11)
1CM459	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	115
1CM459	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(115)
1CM461	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	7
1CM461	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(7)
1CM462	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	20
1CM462	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(20)
1CM463	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	20
1CM463	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(20)
1CM464	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	36
1CM464	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(36)
1CM465	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	24
1CM465	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(24)
1CM466	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	16
1CM466	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(16)
1CM467	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	13
1CM467	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(13)
1CM468	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	24
1CM468	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(24)
1CM469	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	30
1CM469	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(30)
1CM470	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	9
1CM470	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(9)
1CM471	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	38
1CM471	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(38)
1CM472	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	62
1CM472	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(62)

Split-Strike Conversion IA Business Weekend Trade Detail¹

Analyzed Time Period²

Account Number	Trade Date	Settlement Date	Symbol	Issuer	Issue	Contracts or Shares
1CM473	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	27
1CM473	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(27)
1CM474	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	5
1CM474	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(5)
1CM476	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	26
1CM476	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(26)
1CM477	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	22
1CM477	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(22)
1CM478	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	16
1CM478	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(16)
1CM479	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	17
1CM479	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(17)
1CM480	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	101
1CM480	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(101)
1CM481	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	126
1CM481	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(126)
1CM482	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	47
1CM482	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(47)
1CM483	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	17
1CM483	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(17)
1CM484	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	49
1CM484	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(49)
1CM485	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	7
1CM485	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(7)
1CM486	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	20
1CM486	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(20)
1CM487	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	8
1CM487	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(8)
1CM488	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	22
1CM488	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(22)
1CM489	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	19
1CM489	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(19)
1CM490	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	19
1CM490	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(19)
1CM491	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	200
1CM491	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(200)
1CM492	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	13
1CM492	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(13)
1CM493	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	19
1CM493	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(19)
1CM494	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	91
1CM494	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(91)
1CM495	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	29
1CM495	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(29)
1CM496	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	7
1CM496	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(7)
1CM497	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	22
1CM497	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(22)
1CM498	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	40
1CM498	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(40)
1CM499	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	25
1CM499	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(25)
1CM500	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	28
1CM500	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(28)
1CM502	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	34
1CM502	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(34)
1CM503	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	32
1CM503	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(32)
1CM504	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	40
1CM504	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(40)
1CM505	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	92
1CM505	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(92)

Split-Strike Conversion IA Business Weekend Trade Detail¹

Analyzed Time Period²

Account Number	Trade Date	Settlement Date	Symbol	Issuer	Issue	Contracts or Shares
1CM506	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	48
1CM506	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(48)
1CM507	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	18
1CM507	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(18)
1CM508	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	40
1CM508	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(40)
1CM509	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	14
1CM509	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(14)
1CM510	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	35
1CM510	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(35)
1CM511	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	21
1CM511	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(21)
1CM512	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	116
1CM512	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(116)
1CM514	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	48
1CM514	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(48)
1CM515	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	176
1CM515	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(176)
1CM516	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	19
1CM516	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(19)
1CM517	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	2
1CM517	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(2)
1CM518	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	14
1CM518	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(14)
1CM520	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	60
1CM520	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(60)
1CM521	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	40
1CM521	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(40)
1CM522	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	18
1CM522	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(18)
1CM523	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	64
1CM523	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(64)
1CM524	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	32
1CM524	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(32)
1CM525	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	54
1CM525	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(54)
1CM526	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	18
1CM526	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(18)
1CM528	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	17
1CM528	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(17)
1CM530	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	67
1CM530	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(67)
1CM531	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	17
1CM531	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(17)
1CM532	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	58
1CM532	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(58)
1CM534	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	21
1CM534	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(21)
1CM535	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	3
1CM535	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(3)
1CM541	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	27
1CM541	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(27)
1CM542	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	24
1CM542	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(24)
1CM543	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	22
1CM543	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(22)
1CM544	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	32
1CM544	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(32)
1CM545	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	50
1CM545	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(50)
1CM546	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	21
1CM546	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(21)

Split-Strike Conversion IA Business Weekend Trade Detail¹

Analyzed Time Period²

Account Number	Trade Date	Settlement Date	Symbol	Issuer	Issue	Contracts or Shares
1CM547	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	38
1CM547	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(38)
1CM548	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	25
1CM548	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(25)
1CM549	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	21
1CM549	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(21)
1CM550	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	14
1CM550	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(14)
1CM552	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	21
1CM552	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(21)
1CM553	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	15
1CM553	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(15)
1CM554	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	27
1CM554	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(27)
1CM555	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	16
1CM555	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(16)
1CM556	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	15
1CM556	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(15)
1CM557	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	23
1CM557	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(23)
1CM558	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	28
1CM558	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(28)
1CM559	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	9
1CM559	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(9)
1CM560	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	28
1CM560	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(28)
1CM561	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	61
1CM561	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(61)
1CM562	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	16
1CM562	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(16)
1CM563	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	120
1CM563	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(120)
1CM564	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	11
1CM564	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(11)
1CM565	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	15
1CM565	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(15)
1CM566	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	87
1CM566	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(87)
1CM567	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	20
1CM567	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(20)
1CM568	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	14
1CM568	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(14)
1CM569	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	23
1CM569	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(23)
1CM571	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	20
1CM571	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(20)
1CM572	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	29
1CM572	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(29)
1CM573	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	27
1CM573	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(27)
1CM574	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	35
1CM574	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(35)
1CM575	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	16
1CM575	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(16)
1CM576	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	54
1CM576	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(54)
1CM577	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	22
1CM577	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(22)
1CM578	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	22
1CM578	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(22)
1CM579	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	15
1CM579	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(15)

Split-Strike Conversion IA Business Weekend Trade Detail¹

Analyzed Time Period²

Account Number	Trade Date	Settlement Date	Symbol	Issuer	Issue	Contracts or Shares
1CM580	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	98
1CM580	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(98)
1CM581	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	30
1CM581	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(30)
1CM582	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	64
1CM582	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(64)
1CM583	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	11
1CM583	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(11)
1CM584	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	37
1CM584	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(37)
1CM585	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	29
1CM585	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(29)
1CM586	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	40
1CM586	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(40)
1CM587	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	33
1CM587	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(33)
1CM588	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	28
1CM588	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(28)
1CM589	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	22
1CM589	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(22)
1CM590	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	14
1CM590	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(14)
1CM591	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	124
1CM591	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(124)
1CM592	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	69
1CM592	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(69)
1CM593	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	19
1CM593	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(19)
1CM594	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	27
1CM594	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(27)
1CM595	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	13
1CM595	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(13)
1CM596	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	20
1CM596	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(20)
1CM597	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	24
1CM597	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(24)
1CM598	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	26
1CM598	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(26)
1CM599	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	26
1CM599	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(26)
1CM600	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	13
1CM600	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(13)
1CM601	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	53
1CM601	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(53)
1CM602	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	12
1CM602	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(12)
1CM603	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	12
1CM603	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(12)
1CM604	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	48
1CM604	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(48)
1CM605	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	17
1CM605	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(17)
1CM606	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	13
1CM606	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(13)
1CM607	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	13
1CM607	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(13)
1CM608	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	18
1CM608	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(18)
1D0012	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	2
1D0012	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(2)
1D0020	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	1
1D0020	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(1)

Split-Strike Conversion IA Business Weekend Trade Detail¹

Analyzed Time Period²

Account Number	Trade Date	Settlement Date	Symbol	Issuer	Issue	Contracts or Shares
1D0024	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	53
1D0024	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(53)
1D0026	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	718
1D0026	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(718)
1D0028	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	6
1D0028	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(6)
1D0031	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	48
1D0031	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(48)
1D0033	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	8
1D0033	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(8)
1D0034	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	3
1D0034	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(3)
1D0035	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	3
1D0035	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(3)
1D0037	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	27
1D0037	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(27)
1D0038	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	1
1D0038	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(1)
1D0039	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	28
1D0039	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(28)
1D0040	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	11
1D0040	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(11)
1D0041	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	3
1D0041	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(3)
1D0042	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	15
1D0042	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(15)
1D0043	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	7
1D0043	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(7)
1D0044	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	2
1D0044	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(2)
1D0045	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	19
1D0045	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(19)
1D0046	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	3
1D0046	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(3)
1D0047	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	3
1D0047	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(3)
1D0048	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	6
1D0048	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(6)
1D0049	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	6
1D0049	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(6)
1D0050	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	1
1D0050	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(1)
1D0051	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	10
1D0051	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(10)
1D0052	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	12
1D0052	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(12)
1D0053	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	39
1D0053	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(39)
1D0054	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	6
1D0054	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(6)
1D0055	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	32
1D0055	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(32)
1D0056	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	6
1D0056	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(6)
1D0057	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	27
1D0057	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(27)
1D0058	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	8
1D0058	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(8)
1D0059	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	26
1D0059	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(26)
1E0106	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	55
1E0106	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(55)

Split-Strike Conversion IA Business Weekend Trade Detail¹

Analyzed Time Period²

Account Number	Trade Date	Settlement Date	Symbol	Issuer	Issue	Contracts or Shares
1E0107	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	96
1E0107	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(96)
1E0109	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	29
1E0109	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(29)
1E0112	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	139
1E0112	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(139)
1E0113	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	26
1E0113	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(26)
1E0114	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	29
1E0114	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(29)
1E0122	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	19
1E0122	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(19)
1E0126	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	66
1E0126	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(66)
1E0129	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	1
1E0129	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(1)
1E0130	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	7
1E0130	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(7)
1E0131	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	7
1E0131	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(7)
1E0134	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	29
1E0134	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(29)
1E0135	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	2
1E0135	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(2)
1E0136	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	75
1E0136	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(75)
1E0137	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	1
1E0137	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(1)
1E0139	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	170
1E0139	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(170)
1E0140	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	17
1E0140	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(17)
1E0141	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	43
1E0141	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(43)
1E0142	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	54
1E0142	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(54)
1E0143	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	7
1E0143	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(7)
1E0144	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	3
1E0144	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(3)
1E0145	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	2
1E0145	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(2)
1E0146	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	2
1E0146	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(2)
1E0147	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	3
1E0147	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(3)
1E0148	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	52
1E0148	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(52)
1E0149	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	2
1E0149	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(2)
1E0150	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	4
1E0150	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(4)
1E0152	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	4
1E0152	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(4)
1E0153	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	146
1E0153	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(146)
1E0157	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	15
1E0157	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(15)
1E0158	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	26
1E0158	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(26)
1EM002	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	5
1EM002	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(5)

Split-Strike Conversion IA Business Weekend Trade Detail¹

Analyzed Time Period²

Account Number	Trade Date	Settlement Date	Symbol	Issuer	Issue	Contracts or Shares
1EM003	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	5
1EM003	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(5)
1EM004	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	8
1EM004	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(8)
1EM006	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	8
1EM006	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(8)
1EM007	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	14
1EM007	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(14)
1EM009	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	8
1EM009	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(8)
1EM010	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	17
1EM010	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(17)
1EM011	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	12
1EM011	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(12)
1EM012	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	34
1EM012	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(34)
1EM013	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	8
1EM013	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(8)
1EM014	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	9
1EM014	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(9)
1EM015	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	8
1EM015	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(8)
1EM016	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	37
1EM016	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(37)
1EM017	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	5
1EM017	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(5)
1EM018	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	5
1EM018	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(5)
1EM019	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	8
1EM019	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(8)
1EM020	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	34
1EM020	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(34)
1EM021	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	21
1EM021	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(21)
1EM022	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	50
1EM022	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(50)
1EM023	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	63
1EM023	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(63)
1EM024	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	11
1EM024	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(11)
1EM025	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	34
1EM025	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(34)
1EM026	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	17
1EM026	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(17)
1EM027	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	15
1EM027	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(15)
1EM028	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	36
1EM028	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(36)
1EM029	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	32
1EM029	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(32)
1EM030	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	55
1EM030	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(55)
1EM031	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	14
1EM031	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(14)
1EM035	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	19
1EM035	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(19)
1EM036	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	64
1EM036	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(64)
1EM041	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	29
1EM041	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(29)
1EM042	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	27
1EM042	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(27)

Split-Strike Conversion IA Business Weekend Trade Detail¹

Analyzed Time Period²

Account Number	Trade Date	Settlement Date	Symbol	Issuer	Issue	Contracts or Shares
1EM043	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	62
1EM043	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(62)
1EM046	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	14
1EM046	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(14)
1EM048	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	3
1EM048	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(3)
1EM049	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	2
1EM049	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(2)
1EM051	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	16
1EM051	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(16)
1EM052	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	34
1EM052	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(34)
1EM055	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	61
1EM055	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(61)
1EM056	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	30
1EM056	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(30)
1EM057	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	68
1EM057	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(68)
1EM059	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	2
1EM059	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(2)
1EM060	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	33
1EM060	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(33)
1EM061	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	31
1EM061	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(31)
1EM062	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	37
1EM062	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(37)
1EM063	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	6
1EM063	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(6)
1EM064	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	7
1EM064	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(7)
1EM065	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	9
1EM065	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(9)
1EM066	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	2
1EM066	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(2)
1EM067	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	88
1EM067	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(88)
1EM068	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	31
1EM068	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(31)
1EM070	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	12
1EM070	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(12)
1EM072	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	16
1EM072	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(16)
1EM073	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	4
1EM073	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(4)
1EM074	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	27
1EM074	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(27)
1EM075	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	12
1EM075	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(12)
1EM076	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	7
1EM076	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(7)
1EM077	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	12
1EM077	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(12)
1EM078	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	8
1EM078	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(8)
1EM079	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	27
1EM079	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(27)
1EM082	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	5
1EM082	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(5)
1EM083	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	15
1EM083	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(15)
1EM084	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	14
1EM084	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(14)

Split-Strike Conversion IA Business Weekend Trade Detail¹

Analyzed Time Period²

Account Number	Trade Date	Settlement Date	Symbol	Issuer	Issue	Contracts or Shares
1EM085	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	7
1EM085	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(7)
1EM086	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	7
1EM086	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(7)
1EM087	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	47
1EM087	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(47)
1EM089	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	58
1EM089	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(58)
1EM091	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	24
1EM091	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(24)
1EM095	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	11
1EM095	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(11)
1EM096	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	25
1EM096	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(25)
1EM097	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	23
1EM097	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(23)
1EM098	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	10
1EM098	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(10)
1EM099	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	13
1EM099	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(13)
1EM100	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	35
1EM100	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(35)
1EM101	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	24
1EM101	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(24)
1EM102	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	5
1EM102	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(5)
1EM103	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	16
1EM103	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(16)
1EM105	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	2
1EM105	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(2)
1EM109	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	18
1EM109	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(18)
1EM110	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	8
1EM110	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(8)
1EM111	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	102
1EM111	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(102)
1EM112	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	2
1EM112	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(2)
1EM113	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	7
1EM113	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(7)
1EM114	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	20
1EM114	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(20)
1EM115	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	57
1EM115	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(57)
1EM117	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	44
1EM117	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(44)
1EM118	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	6
1EM118	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(6)
1EM119	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	34
1EM119	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(34)
1EM120	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	30
1EM120	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(30)
1EM122	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	115
1EM122	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(115)
1EM123	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	8
1EM123	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(8)
1EM124	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	5
1EM124	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(5)
1EM125	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	11
1EM125	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(11)
1EM126	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	2
1EM126	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(2)

Split-Strike Conversion IA Business Weekend Trade Detail¹

Analyzed Time Period²

Account Number	Trade Date	Settlement Date	Symbol	Issuer	Issue	Contracts or Shares
1EM127	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	2
1EM127	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(2)
1EM128	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	17
1EM128	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(17)
1EM130	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	18
1EM130	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(18)
1EM132	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	37
1EM132	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(37)
1EM133	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	4
1EM133	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(4)
1EM134	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	16
1EM134	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(16)
1EM135	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	39
1EM135	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(39)
1EM137	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	11
1EM137	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(11)
1EM141	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	26
1EM141	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(26)
1EM142	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	40
1EM142	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(40)
1EM143	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	39
1EM143	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(39)
1EM144	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	38
1EM144	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(38)
1EM145	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	57
1EM145	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(57)
1EM147	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	2
1EM147	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(2)
1EM149	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	45
1EM149	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(45)
1EM150	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	28
1EM150	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(28)
1EM151	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	40
1EM151	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(40)
1EM152	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	12
1EM152	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(12)
1EM153	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	4
1EM153	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(4)
1EM154	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	20
1EM154	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(20)
1EM155	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	9
1EM155	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(9)
1EM156	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	9
1EM156	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(9)
1EM157	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	38
1EM157	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(38)
1EM161	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	4
1EM161	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(4)
1EM162	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	14
1EM162	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(14)
1EM163	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	17
1EM163	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(17)
1EM164	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	15
1EM164	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(15)
1EM165	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	7
1EM165	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(7)
1EM167	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	5
1EM167	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(5)
1EM168	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	14
1EM168	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(14)
1EM170	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	16
1EM170	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(16)

Split-Strike Conversion IA Business Weekend Trade Detail¹

Analyzed Time Period²

Account Number	Trade Date	Settlement Date	Symbol	Issuer	Issue	Contracts or Shares
1EM171	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	14
1EM171	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(14)
1EM172	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	2
1EM172	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(2)
1EM173	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	55
1EM173	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(55)
1EM175	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	4
1EM175	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(4)
1EM176	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	40
1EM176	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(40)
1EM178	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	4
1EM178	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(4)
1EM180	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	11
1EM180	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(11)
1EM181	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	3
1EM181	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(3)
1EM183	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	68
1EM183	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(68)
1EM184	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	4
1EM184	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(4)
1EM185	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	66
1EM185	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(66)
1EM186	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	16
1EM186	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(16)
1EM189	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	7
1EM189	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(7)
1EM190	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	6
1EM190	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(6)
1EM191	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	22
1EM191	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(22)
1EM192	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	8
1EM192	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(8)
1EM193	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	85
1EM193	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(85)
1EM194	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	31
1EM194	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(31)
1EM195	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	13
1EM195	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(13)
1EM196	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	22
1EM196	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(22)
1EM197	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	34
1EM197	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(34)
1EM198	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	28
1EM198	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(28)
1EM199	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	5
1EM199	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(5)
1EM202	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	7
1EM202	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(7)
1EM203	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	8
1EM203	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(8)
1EM204	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	5
1EM204	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(5)
1EM205	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	5
1EM205	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(5)
1EM206	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	5
1EM206	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(5)
1EM207	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	4
1EM207	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(4)
1EM208	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	24
1EM208	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(24)
1EM209	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	25
1EM209	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(25)

Split-Strike Conversion IA Business Weekend Trade Detail¹

Analyzed Time Period²

Account Number	Trade Date	Settlement Date	Symbol	Issuer	Issue	Contracts or Shares
1EM210	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	16
1EM210	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(16)
1EM211	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	6
1EM211	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(6)
1EM212	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	47
1EM212	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(47)
1EM213	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	15
1EM213	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(15)
1EM215	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	11
1EM215	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(11)
1EM216	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	13
1EM216	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(13)
1EM217	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	9
1EM217	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(9)
1EM218	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	8
1EM218	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(8)
1EM219	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	26
1EM219	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(26)
1EM220	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	6
1EM220	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(6)
1EM221	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	8
1EM221	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(8)
1EM223	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	21
1EM223	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(21)
1EM224	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	42
1EM224	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(42)
1EM225	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	24
1EM225	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(24)
1EM226	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	41
1EM226	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(41)
1EM227	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	43
1EM227	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(43)
1EM228	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	10
1EM228	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(10)
1EM229	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	3
1EM229	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(3)
1EM231	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	4
1EM231	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(4)
1EM232	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	10
1EM232	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(10)
1EM234	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	24
1EM234	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(24)
1EM236	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	14
1EM236	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(14)
1EM238	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	91
1EM238	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(91)
1EM239	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	7
1EM239	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(7)
1EM240	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	2
1EM240	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(2)
1EM241	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	6
1EM241	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(6)
1EM242	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	20
1EM242	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(20)
1EM243	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	13
1EM243	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(13)
1EM244	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	2
1EM244	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(2)
1EM245	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	14
1EM245	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(14)
1EM246	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	12
1EM246	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(12)

Split-Strike Conversion IA Business Weekend Trade Detail¹

Analyzed Time Period²

Account Number	Trade Date	Settlement Date	Symbol	Issuer	Issue	Contracts or Shares
1EM247	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	9
1EM247	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(9)
1EM248	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	29
1EM248	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(29)
1EM249	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	19
1EM249	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(19)
1EM250	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	9
1EM250	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(9)
1EM251	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	17
1EM251	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(17)
1EM252	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	12
1EM252	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(12)
1EM254	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	7
1EM254	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(7)
1EM255	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	5
1EM255	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(5)
1EM256	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	25
1EM256	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(25)
1EM257	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	16
1EM257	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(16)
1EM258	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	3
1EM258	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(3)
1EM259	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	36
1EM259	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(36)
1EM262	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	14
1EM262	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(14)
1EM263	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	35
1EM263	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(35)
1EM265	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	20
1EM265	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(20)
1EM266	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	2
1EM266	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(2)
1EM267	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	9
1EM267	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(9)
1EM268	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	32
1EM268	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(32)
1EM269	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	5
1EM269	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(5)
1EM270	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	30
1EM270	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(30)
1EM271	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	28
1EM271	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(28)
1EM272	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	13
1EM272	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(13)
1EM273	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	13
1EM273	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(13)
1EM274	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	2
1EM274	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(2)
1EM275	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	10
1EM275	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(10)
1EM276	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	71
1EM276	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(71)
1EM277	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	16
1EM277	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(16)
1EM278	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	10
1EM278	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(10)
1EM279	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	38
1EM279	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(38)
1EM280	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	26
1EM280	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(26)
1EM281	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	5
1EM281	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(5)

Split-Strike Conversion IA Business Weekend Trade Detail¹

Analyzed Time Period²

Account Number	Trade Date	Settlement Date	Symbol	Issuer	Issue	Contracts or Shares
1EM282	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	13
1EM282	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(13)
1EM283	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	3
1EM283	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(3)
1EM284	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	12
1EM284	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(12)
1EM285	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	6
1EM285	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(6)
1EM286	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	102
1EM286	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(102)
1EM287	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	9
1EM287	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(9)
1EM288	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	10
1EM288	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(10)
1EM289	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	13
1EM289	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(13)
1EM291	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	7
1EM291	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(7)
1EM292	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	6
1EM292	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(6)
1EM293	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	23
1EM293	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(23)
1EM294	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	44
1EM294	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(44)
1EM295	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	31
1EM295	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(31)
1EM296	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	8
1EM296	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(8)
1EM297	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	33
1EM297	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(33)
1EM298	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	17
1EM298	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(17)
1EM299	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	17
1EM299	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(17)
1EM300	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	18
1EM300	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(18)
1EM301	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	17
1EM301	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(17)
1EM302	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	11
1EM302	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(11)
1EM305	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	112
1EM305	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(112)
1EM306	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	18
1EM306	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(18)
1EM307	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	17
1EM307	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(17)
1EM308	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	23
1EM308	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(23)
1EM310	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	34
1EM310	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(34)
1EM311	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	34
1EM311	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(34)
1EM312	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	8
1EM312	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(8)
1EM313	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	41
1EM313	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(41)
1EM315	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	17
1EM315	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(17)
1EM316	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	4
1EM316	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(4)
1EM317	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	4
1EM317	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(4)

Split-Strike Conversion IA Business Weekend Trade Detail¹

Analyzed Time Period²

Account Number	Trade Date	Settlement Date	Symbol	Issuer	Issue	Contracts or Shares
1EM318	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	14
1EM318	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(14)
1EM319	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	31
1EM319	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(31)
1EM320	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	101
1EM320	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(101)
1EM321	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	5
1EM321	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(5)
1EM322	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	45
1EM322	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(45)
1EM324	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	3
1EM324	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(3)
1EM325	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	3
1EM325	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(3)
1EM326	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	11
1EM326	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(11)
1EM327	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	7
1EM327	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(7)
1EM328	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	7
1EM328	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(7)
1EM329	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	52
1EM329	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(52)
1EM330	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	17
1EM330	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(17)
1EM331	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	13
1EM331	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(13)
1EM332	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	5
1EM332	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(5)
1EM333	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	29
1EM333	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(29)
1EM334	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	16
1EM334	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(16)
1EM335	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	8
1EM335	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(8)
1EM338	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	6
1EM338	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(6)
1EM340	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	83
1EM340	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(83)
1EM342	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	7
1EM342	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(7)
1EM343	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	44
1EM343	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(44)
1EM344	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	9
1EM344	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(9)
1EM345	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	2
1EM345	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(2)
1EM346	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	40
1EM346	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(40)
1EM347	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	3
1EM347	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(3)
1EM348	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	2
1EM348	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(2)
1EM349	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	6
1EM349	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(6)
1EM350	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	47
1EM350	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(47)
1EM351	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	13
1EM351	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(13)
1EM352	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	44
1EM352	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(44)
1EM353	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	4
1EM353	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(4)

Split-Strike Conversion IA Business Weekend Trade Detail¹

Analyzed Time Period²

Account Number	Trade Date	Settlement Date	Symbol	Issuer	Issue	Contracts or Shares
1EM354	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	9
1EM354	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(9)
1EM355	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	12
1EM355	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(12)
1EM356	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	4
1EM356	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(4)
1EM357	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	67
1EM357	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(67)
1EM358	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	16
1EM358	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(16)
1EM359	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	16
1EM359	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(16)
1EM360	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	5
1EM360	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(5)
1EM361	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	12
1EM361	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(12)
1EM362	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	4
1EM362	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(4)
1EM363	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	4
1EM363	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(4)
1EM364	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	38
1EM364	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(38)
1EM365	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	15
1EM365	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(15)
1EM366	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	28
1EM366	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(28)
1EM367	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	9
1EM367	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(9)
1EM368	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	8
1EM368	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(8)
1EM369	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	18
1EM369	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(18)
1EM370	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	8
1EM370	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(8)
1EM371	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	18
1EM371	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(18)
1EM372	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	15
1EM372	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(15)
1EM373	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	11
1EM373	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(11)
1EM374	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	1
1EM374	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(1)
1EM375	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	60
1EM375	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(60)
1EM376	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	47
1EM376	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(47)
1EM377	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	13
1EM377	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(13)
1EM378	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	7
1EM378	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(7)
1EM379	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	30
1EM379	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(30)
1EM380	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	4
1EM380	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(4)
1EM381	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	22
1EM381	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(22)
1EM382	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	16
1EM382	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(16)
1EM383	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	25
1EM383	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(25)
1EM384	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	16
1EM384	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(16)

Split-Strike Conversion IA Business Weekend Trade Detail¹

Analyzed Time Period²

Account Number	Trade Date	Settlement Date	Symbol	Issuer	Issue	Contracts or Shares
1EM385	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	16
1EM385	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(16)
1EM386	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	11
1EM386	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(11)
1EM387	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	6
1EM387	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(6)
1EM388	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	39
1EM388	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(39)
1EM389	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	9
1EM389	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(9)
1EM390	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	8
1EM390	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(8)
1EM391	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	5
1EM391	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(5)
1EM392	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	2
1EM392	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(2)
1EM393	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	4
1EM393	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(4)
1EM394	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	11
1EM394	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(11)
1EM395	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	24
1EM395	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(24)
1EM396	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	42
1EM396	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(42)
1EM397	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	4
1EM397	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(4)
1EM398	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	4
1EM398	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(4)
1EM399	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	10
1EM399	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(10)
1EM400	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	26
1EM400	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(26)
1EM401	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	3
1EM401	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(3)
1EM402	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	3
1EM402	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(3)
1F0018	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	10
1F0018	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(10)
1F0019	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	42
1F0019	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(42)
1F0020	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	103
1F0020	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(103)
1F0021	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	596
1F0021	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(596)
1F0024	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	12
1F0024	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(12)
1F0057	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	70
1F0057	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(70)
1F0064	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	39
1F0064	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(39)
1F0065	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	44
1F0065	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(44)
1F0071	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	12
1F0071	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(12)
1F0072	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	27
1F0072	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(27)
1F0074	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	8
1F0074	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(8)
1F0076	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	28
1F0076	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(28)
1F0077	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	82
1F0077	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(82)

Split-Strike Conversion IA Business Weekend Trade Detail¹

Analyzed Time Period²

Account Number	Trade Date	Settlement Date	Symbol	Issuer	Issue	Contracts or Shares
1F0079	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	4
1F0079	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(4)
1F0081	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	3
1F0081	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(3)
1F0082	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	4
1F0082	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(4)
1F0083	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	107
1F0083	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(107)
1F0084	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	52
1F0084	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(52)
1F0085	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	48
1F0085	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(48)
1F0087	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	18
1F0087	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(18)
1F0088	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	1
1F0088	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(1)
1F0091	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	33
1F0091	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(33)
1F0092	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	8
1F0092	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(8)
1F0093	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	8
1F0093	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(8)
1F0094	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	9
1F0094	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(9)
1F0095	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	5
1F0095	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(5)
1F0096	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	7
1F0096	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(7)
1F0097	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	3
1F0097	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(3)
1F0098	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	10
1F0098	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(10)
1F0099	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	7
1F0099	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(7)
1F0103	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	7
1F0103	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(7)
1F0104	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	3
1F0104	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(3)
1F0106	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	5
1F0106	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(5)
1F0107	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	1
1F0107	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(1)
1F0108	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	3
1F0108	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(3)
1F0109	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	48
1F0109	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(48)
1F0110	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	3
1F0110	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(3)
1F0111	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	16
1F0111	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(16)
1F0112	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	12
1F0112	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(12)
1F0113	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	10
1F0113	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(10)
1F0114	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	31
1F0114	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(31)
1F0115	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	32
1F0115	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(32)
1F0116	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	4
1F0116	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(4)
1F0117	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	5
1F0117	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(5)

Split-Strike Conversion IA Business Weekend Trade Detail¹

Analyzed Time Period²

Account Number	Trade Date	Settlement Date	Symbol	Issuer	Issue	Contracts or Shares
1F0118	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	11
1F0118	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(11)
1F0119	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	2
1F0119	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(2)
1F0120	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	2
1F0120	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(2)
1F0121	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	1
1F0121	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(1)
1F0123	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	15
1F0123	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(15)
1F0124	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	5
1F0124	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(5)
1F0125	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	7
1F0125	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(7)
1F0126	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	55
1F0126	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(55)
1F0127	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	3
1F0127	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(3)
1F0128	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	21
1F0128	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(21)
1F0129	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	6
1F0129	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(6)
1F0130	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	1
1F0130	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(1)
1F0131	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	41
1F0131	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(41)
1F0132	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	3
1F0132	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(3)
1F0133	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	64
1F0133	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(64)
1F0134	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	6
1F0134	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(6)
1F0135	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	5
1F0135	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(5)
1F0136	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	3
1F0136	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(3)
1F0137	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	153
1F0137	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(153)
1F0138	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	34
1F0138	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(34)
1F0139	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	10
1F0139	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(10)
1F0140	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	9
1F0140	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(9)
1F0141	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	8
1F0141	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(8)
1F0142	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	10
1F0142	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(10)
1F0143	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	13
1F0143	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(13)
1F0144	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	7
1F0144	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(7)
1F0145	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	10
1F0145	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(10)
1F0146	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	34
1F0146	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(34)
1F0147	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	1
1F0147	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(1)
1F0149	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	16
1F0149	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(16)
1F0151	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	7
1F0151	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(7)

Split-Strike Conversion IA Business Weekend Trade Detail¹

Analyzed Time Period²

Account Number	Trade Date	Settlement Date	Symbol	Issuer	Issue	Contracts or Shares
1F0152	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	6
1F0152	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(6)
1F0153	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	8
1F0153	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(8)
1F0154	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	33
1F0154	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(33)
1F0155	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	94
1F0155	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(94)
1F0156	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	30
1F0156	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(30)
1F0157	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	29
1F0157	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(29)
1F0158	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	3
1F0158	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(3)
1FN005	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	738
1FN005	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(738)
1FN019	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	9
1FN019	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(9)
1FN021	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	153
1FN021	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(153)
1FN026	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	31
1FN026	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(31)
1FN027	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	77
1FN027	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(77)
1FN028	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	30
1FN028	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(30)
1FN037	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	90
1FN037	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(90)
1FN043	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	9
1FN043	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(9)
1FN044	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	34
1FN044	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(34)
1FN046	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	63
1FN046	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(63)
1FN048	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	77
1FN048	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(77)
1FN049	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	117
1FN049	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(117)
1FN051	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	10
1FN051	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(10)
1FN052	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	103
1FN052	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(103)
1FN053	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	4
1FN053	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(4)
1FN055	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	3
1FN055	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(3)
1FN056	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	19
1FN056	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(19)
1FN058	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	9
1FN058	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(9)
1FN061	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	2,665
1FN061	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(2,665)
1FN062	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	37
1FN062	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(37)
1FN063	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	59
1FN063	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(59)
1FN065	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	32
1FN065	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(32)
1FN068	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	37
1FN068	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(37)
1FN069	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	3,196
1FN069	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(3,196)

Split-Strike Conversion IA Business Weekend Trade Detail¹

Analyzed Time Period²

Account Number	Trade Date	Settlement Date	Symbol	Issuer	Issue	Contracts or Shares
1FN070	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	3,275
1FN070	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(3,275)
1FN074	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	35
1FN074	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(35)
1FN078	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	11
1FN078	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(11)
1FN079	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	35
1FN079	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(35)
1FN080	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	37
1FN080	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(37)
1FN081	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	13
1FN081	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(13)
1FN083	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	18
1FN083	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(18)
1FN084	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	48
1FN084	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(48)
1FN085	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	17
1FN085	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(17)
1FN086	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	600
1FN086	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(600)
1FN088	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	55
1FN088	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(55)
1FN089	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	52
1FN089	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(52)
1FN091	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	143
1FN091	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(143)
1FN092	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	434
1FN092	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(434)
1FN093	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	16
1FN093	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(16)
1FN094	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	411
1FN094	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(411)
1FN095	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	200
1FN095	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(200)
1FN096	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	67
1FN096	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(67)
1FN098	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	24
1FN098	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(24)
1FN099	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	24
1FN099	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(24)
1FR001	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	62
1FR001	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(62)
1FR002	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	417
1FR002	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(417)
1FR003	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	34
1FR003	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(34)
1FR005	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	46
1FR005	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(46)
1FR007	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	15
1FR007	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(15)
1FR008	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	1,119
1FR008	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(1,119)
1FR009	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	35
1FR009	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(35)
1FR010	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	361
1FR010	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(361)
1FR013	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	15
1FR013	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(15)
1FR014	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	3
1FR014	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(3)
1FR015	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	109
1FR015	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(109)

Split-Strike Conversion IA Business Weekend Trade Detail¹

Analyzed Time Period²

Account Number	Trade Date	Settlement Date	Symbol	Issuer	Issue	Contracts or Shares
1FR016	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	102
1FR016	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(102)
1FR017	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	12
1FR017	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(12)
1FR018	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	4
1FR018	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(4)
1FR019	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	11
1FR019	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(11)
1FR021	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	15
1FR021	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(15)
1FR022	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	80
1FR022	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(80)
1FR023	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	23
1FR023	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(23)
1FR024	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	28
1FR024	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(28)
1FR025	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	3
1FR025	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(3)
1FR027	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	77
1FR027	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(77)
1FR029	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	77
1FR029	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(77)
1FR030	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	24
1FR030	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(24)
1FR032	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	283
1FR032	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(283)
1FR035	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	11
1FR035	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(11)
1FR036	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	248
1FR036	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(248)
1FR038	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	25
1FR038	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(25)
1FR040	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	33
1FR040	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(33)
1FR041	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	100
1FR041	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(100)
1FR042	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	83
1FR042	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(83)
1FR043	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	16
1FR043	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(16)
1FR045	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	116
1FR045	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(116)
1FR047	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	22
1FR047	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(22)
1FR048	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	36
1FR048	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(36)
1FR049	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	47
1FR049	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(47)
1FR052	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	9
1FR052	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(9)
1FR053	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	31
1FR053	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(31)
1FR054	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	58
1FR054	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(58)
1FR055	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	64
1FR055	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(64)
1FR056	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	24
1FR056	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(24)
1FR057	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	11
1FR057	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(11)
1FR058	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	34
1FR058	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(34)

Split-Strike Conversion IA Business Weekend Trade Detail¹

Analyzed Time Period²

Account Number	Trade Date	Settlement Date	Symbol	Issuer	Issue	Contracts or Shares
1FR059	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	4
1FR059	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(4)
1FR060	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	67
1FR060	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(67)
1FR061	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	71
1FR061	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(71)
1FR062	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	24
1FR062	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(24)
1FR063	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	20
1FR063	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(20)
1FR064	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	61
1FR064	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(61)
1FR065	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	13
1FR065	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(13)
1FR066	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	26
1FR066	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(26)
1G0005	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	4
1G0005	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(4)
1G0022	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	38
1G0022	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(38)
1G0023	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	27
1G0023	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(27)
1G0024	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	11
1G0024	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(11)
1G0034	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	53
1G0034	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(53)
1G0036	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	9
1G0036	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(9)
1G0046	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	1
1G0046	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(1)
1G0068	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	10
1G0068	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(10)
1G0072	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	51
1G0072	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(51)
1G0086	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	55
1G0086	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(55)
1G0087	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	89
1G0087	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(89)
1G0092	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	214
1G0092	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(214)
1G0094	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	1
1G0094	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(1)
1G0095	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	6
1G0095	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(6)
1G0098	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	13
1G0098	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(13)
1G0102	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	112
1G0102	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(112)
1G0103	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	1
1G0103	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(1)
1G0104	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	24
1G0104	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(24)
1G0106	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	5
1G0106	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(5)
1G0107	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	20
1G0107	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(20)
1G0108	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	3
1G0108	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(3)
1G0109	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	7
1G0109	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(7)
1G0110	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	37
1G0110	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(37)

Split-Strike Conversion IA Business Weekend Trade Detail¹

Analyzed Time Period²

Account Number	Trade Date	Settlement Date	Symbol	Issuer	Issue	Contracts or Shares
1G0111	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	40
1G0111	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(40)
1G0112	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	52
1G0112	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(52)
1G0114	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	59
1G0114	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(59)
1G0116	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	21
1G0116	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(21)
1G0117	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	3
1G0117	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(3)
1G0118	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	92
1G0118	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(92)
1G0119	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	36
1G0119	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(36)
1G0220	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	22
1G0220	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(22)
1G0221	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	36
1G0221	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(36)
1G0222	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	34
1G0222	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(34)
1G0225	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	13
1G0225	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(13)
1G0226	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	9
1G0226	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(9)
1G0228	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	23
1G0228	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(23)
1G0229	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	3
1G0229	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(3)
1G0230	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	6
1G0230	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(6)
1G0232	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	28
1G0232	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(28)
1G0233	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	6
1G0233	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(6)
1G0234	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	19
1G0234	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(19)
1G0235	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	9
1G0235	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(9)
1G0236	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	13
1G0236	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(13)
1G0237	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	3
1G0237	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(3)
1G0238	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	29
1G0238	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(29)
1G0239	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	10
1G0239	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(10)
1G0240	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	2
1G0240	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(2)
1G0241	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	11
1G0241	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(11)
1G0242	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	1
1G0242	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(1)
1G0243	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	38
1G0243	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(38)
1G0244	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	8
1G0244	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(8)
1G0245	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	5
1G0245	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(5)
1G0246	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	6
1G0246	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(6)
1G0247	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	26
1G0247	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(26)

Split-Strike Conversion IA Business Weekend Trade Detail¹

Analyzed Time Period²

Account Number	Trade Date	Settlement Date	Symbol	Issuer	Issue	Contracts or Shares
1G0250	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	21
1G0250	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(21)
1G0252	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	2
1G0252	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(2)
1G0253	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	7
1G0253	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(7)
1G0254	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	13
1G0254	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(13)
1G0255	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	6
1G0255	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(6)
1G0256	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	11
1G0256	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(11)
1G0257	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	2
1G0257	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(2)
1G0258	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	25
1G0258	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(25)
1G0259	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	83
1G0259	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(83)
1G0260	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	16
1G0260	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(16)
1G0261	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	31
1G0261	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(31)
1G0262	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	1
1G0262	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(1)
1G0263	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	2
1G0263	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(2)
1G0264	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	9
1G0264	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(9)
1G0265	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	9
1G0265	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(9)
1G0266	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	9
1G0266	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(9)
1G0267	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	7
1G0267	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(7)
1G0268	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	8
1G0268	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(8)
1G0269	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	10
1G0269	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(10)
1G0270	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	7
1G0270	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(7)
1G0271	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	2
1G0271	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(2)
1G0272	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	8
1G0272	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(8)
1G0273	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	22
1G0273	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(22)
1G0274	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	8
1G0274	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(8)
1G0275	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	6
1G0275	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(6)
1G0276	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	2
1G0276	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(2)
1G0277	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	6
1G0277	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(6)
1G0278	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	10
1G0278	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(10)
1G0279	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	11
1G0279	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(11)
1G0280	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	8
1G0280	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(8)
1G0281	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	1
1G0281	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(1)

Split-Strike Conversion IA Business Weekend Trade Detail¹

Analyzed Time Period²

Account Number	Trade Date	Settlement Date	Symbol	Issuer	Issue	Contracts or Shares
1G0282	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	4
1G0282	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(4)
1G0283	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	7
1G0283	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(7)
1G0286	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	7
1G0286	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(7)
1G0287	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	19
1G0287	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(19)
1G0288	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	20
1G0288	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(20)
1G0289	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	30
1G0289	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(30)
1G0290	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	74
1G0290	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(74)
1G0291	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	1
1G0291	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(1)
1G0292	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	22
1G0292	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(22)
1G0293	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	16
1G0293	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(16)
1G0294	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	58
1G0294	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(58)
1G0296	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	42
1G0296	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(42)
1G0297	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	18
1G0297	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(18)
1G0299	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	71
1G0299	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(71)
1G0301	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	28
1G0301	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(28)
1G0302	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	17
1G0302	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(17)
1G0303	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	18
1G0303	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(18)
1G0304	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	28
1G0304	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(28)
1G0307	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	1
1G0307	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(1)
1G0308	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	55
1G0308	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(55)
1G0309	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	144
1G0309	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(144)
1G0311	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	16
1G0311	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(16)
1G0312	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	13
1G0312	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(13)
1G0313	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	44
1G0313	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(44)
1G0314	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	26
1G0314	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(26)
1G0315	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	5
1G0315	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(5)
1G0316	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	1
1G0316	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(1)
1H0007	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	93
1H0007	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(93)
1H0022	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	44
1H0022	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(44)
1H0024	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	48
1H0024	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(48)
1H0036	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	21
1H0036	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(21)

Split-Strike Conversion IA Business Weekend Trade Detail¹

Analyzed Time Period²

Account Number	Trade Date	Settlement Date	Symbol	Issuer	Issue	Contracts or Shares
1H0047	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	21
1H0047	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(21)
1H0064	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	3
1H0064	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(3)
1H0065	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	2
1H0065	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(2)
1H0066	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	10
1H0066	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(10)
1H0067	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	311
1H0067	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(311)
1H0068	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	23
1H0068	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(23)
1H0069	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	41
1H0069	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(41)
1H0071	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	43
1H0071	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(43)
1H0072	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	8
1H0072	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(8)
1H0075	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	24
1H0075	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(24)
1H0076	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	53
1H0076	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(53)
1H0077	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	12
1H0077	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(12)
1H0078	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	7
1H0078	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(7)
1H0082	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	45
1H0082	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(45)
1H0083	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	43
1H0083	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(43)
1H0084	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	62
1H0084	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(62)
1H0086	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	11
1H0086	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(11)
1H0087	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	3
1H0087	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(3)
1H0088	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	8
1H0088	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(8)
1H0089	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	8
1H0089	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(8)
1H0090	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	11
1H0090	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(11)
1H0091	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	12
1H0091	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(12)
1H0092	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	7
1H0092	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(7)
1H0093	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	12
1H0093	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(12)
1H0094	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	27
1H0094	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(27)
1H0095	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	13
1H0095	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(13)
1H0096	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	1
1H0096	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(1)
1H0097	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	9
1H0097	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(9)
1H0098	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	7
1H0098	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(7)
1H0099	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	5
1H0099	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(5)
1H0100	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	11
1H0100	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(11)

Split-Strike Conversion IA Business Weekend Trade Detail¹

Analyzed Time Period²

Account Number	Trade Date	Settlement Date	Symbol	Issuer	Issue	Contracts or Shares
1H0102	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	5
1H0102	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(5)
1H0103	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	3
1H0103	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(3)
1H0104	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	4
1H0104	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(4)
1H0105	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	32
1H0105	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(32)
1H0106	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	11
1H0106	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(11)
1H0107	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	1
1H0107	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(1)
1H0108	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	11
1H0108	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(11)
1H0109	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	1
1H0109	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(1)
1H0111	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	26
1H0111	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(26)
1H0112	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	3
1H0112	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(3)
1H0113	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	3
1H0113	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(3)
1H0114	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	5
1H0114	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(5)
1H0115	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	4
1H0115	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(4)
1H0117	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	4
1H0117	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(4)
1H0118	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	5
1H0118	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(5)
1H0119	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	1
1H0119	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(1)
1H0120	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	4
1H0120	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(4)
1H0121	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	6
1H0121	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(6)
1H0122	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	3
1H0122	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(3)
1H0123	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	12
1H0123	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(12)
1H0124	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	15
1H0124	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(15)
1H0125	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	15
1H0125	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(15)
1H0126	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	87
1H0126	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(87)
1H0127	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	47
1H0127	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(47)
1H0128	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	26
1H0128	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(26)
1H0130	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	9
1H0130	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(9)
1H0131	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	32
1H0131	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(32)
1I0001	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	52
1I0001	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(52)
1I0002	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	38
1I0002	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(38)
1I0003	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	35
1I0003	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(35)
1I0004	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	66
1I0004	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(66)

Split-Strike Conversion IA Business Weekend Trade Detail¹

Analyzed Time Period²

Account Number	Trade Date	Settlement Date	Symbol	Issuer	Issue	Contracts or Shares
1I0005	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	10
1I0005	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(10)
1I0006	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	28
1I0006	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(28)
1I0007	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	24
1I0007	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(24)
1I0008	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	24
1I0008	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(24)
1I0009	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	13
1I0009	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(13)
1I0010	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	7
1I0010	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(7)
1I0011	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	23
1I0011	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(23)
1I0012	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	27
1I0012	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(27)
1J0021	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	64
1J0021	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(64)
1J0022	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	44
1J0022	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(44)
1J0025	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	127
1J0025	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(127)
1J0030	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	60
1J0030	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(60)
1J0031	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	16
1J0031	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(16)
1J0032	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	1
1J0032	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(1)
1J0033	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	1
1J0033	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(1)
1J0034	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	1
1J0034	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(1)
1J0035	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	1
1J0035	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(1)
1J0036	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	1
1J0036	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(1)
1J0037	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	1
1J0037	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(1)
1J0043	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	27
1J0043	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(27)
1J0044	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	44
1J0044	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(44)
1J0045	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	29
1J0045	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(29)
1J0046	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	32
1J0046	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(32)
1J0047	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	27
1J0047	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(27)
1J0048	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	7
1J0048	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(7)
1K0001	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	45
1K0001	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(45)
1K0003	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	12
1K0003	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(12)
1K0004	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	32
1K0004	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(32)
1K0007	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	56
1K0007	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(56)
1K0017	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	2
1K0017	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(2)
1K0032	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	14
1K0032	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(14)

Split-Strike Conversion IA Business Weekend Trade Detail¹

Analyzed Time Period²

Account Number	Trade Date	Settlement Date	Symbol	Issuer	Issue	Contracts or Shares
1K0033	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	1
1K0033	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(1)
1K0051	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	8
1K0051	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(8)
1K0052	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	4
1K0052	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(4)
1K0053	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	4
1K0053	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(4)
1K0071	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	30
1K0071	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(30)
1K0077	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	3
1K0077	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(3)
1K0078	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	15
1K0078	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(15)
1K0081	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	69
1K0081	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(69)
1K0083	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	1
1K0083	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(1)
1K0085	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	125
1K0085	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(125)
1K0087	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	26
1K0087	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(26)
1K0088	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	13
1K0088	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(13)
1K0091	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	25
1K0091	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(25)
1K0092	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	26
1K0092	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(26)
1K0094	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	2
1K0094	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(2)
1K0095	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	11
1K0095	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(11)
1K0096	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	10
1K0096	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(10)
1K0097	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	16
1K0097	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(16)
1K0098	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	1
1K0098	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(1)
1K0099	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	1
1K0099	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(1)
1K0100	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	1
1K0100	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(1)
1K0101	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	8
1K0101	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(8)
1K0102	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	3
1K0102	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(3)
1K0103	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	6
1K0103	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(6)
1K0104	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	6
1K0104	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(6)
1K0105	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	12
1K0105	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(12)
1K0106	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	4
1K0106	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(4)
1K0107	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	3
1K0107	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(3)
1K0108	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	3
1K0108	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(3)
1K0109	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	3
1K0109	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(3)
1K0110	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	4
1K0110	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(4)

Split-Strike Conversion IA Business Weekend Trade Detail¹

Analyzed Time Period²

Account Number	Trade Date	Settlement Date	Symbol	Issuer	Issue	Contracts or Shares
1K0111	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	8
1K0111	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(8)
1K0112	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	15
1K0112	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(15)
1K0113	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	6
1K0113	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(6)
1K0114	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	6
1K0114	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(6)
1K0115	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	4
1K0115	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(4)
1K0116	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	4
1K0116	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(4)
1K0118	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	16
1K0118	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(16)
1K0119	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	9
1K0119	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(9)
1K0120	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	8
1K0120	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(8)
1K0121	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	3
1K0121	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(3)
1K0122	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	5
1K0122	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(5)
1K0123	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	2
1K0123	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(2)
1K0124	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	15
1K0124	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(15)
1K0126	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	7
1K0126	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(7)
1K0127	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	17
1K0127	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(17)
1K0128	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	8
1K0128	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(8)
1K0129	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	8
1K0129	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(8)
1K0130	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	1
1K0130	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(1)
1K0131	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	8
1K0131	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(8)
1K0132	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	7
1K0132	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(7)
1K0133	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	2
1K0133	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(2)
1K0134	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	2
1K0134	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(2)
1K0136	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	15
1K0136	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(15)
1K0137	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	10
1K0137	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(10)
1K0138	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	10
1K0138	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(10)
1K0139	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	6
1K0139	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(6)
1K0140	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	30
1K0140	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(30)
1K0141	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	38
1K0141	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(38)
1K0142	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	2
1K0142	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(2)
1K0143	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	96
1K0143	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(96)
1K0145	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	17
1K0145	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(17)

Split-Strike Conversion IA Business Weekend Trade Detail¹

Analyzed Time Period²

Account Number	Trade Date	Settlement Date	Symbol	Issuer	Issue	Contracts or Shares
1K0146	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	29
1K0146	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(29)
1K0147	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	18
1K0147	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(18)
1K0148	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	21
1K0148	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(21)
1K0149	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	30
1K0149	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(30)
1K0150	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	13
1K0150	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(13)
1K0151	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	33
1K0151	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(33)
1K0152	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	19
1K0152	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(19)
1K0153	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	31
1K0153	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(31)
1K0154	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	27
1K0154	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(27)
1K0155	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	5
1K0155	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(5)
1K0156	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	21
1K0156	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(21)
1K0157	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	10
1K0157	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(10)
1K0158	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	10
1K0158	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(10)
1K0159	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	26
1K0159	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(26)
1KW001	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	3
1KW001	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(3)
1KW002	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	2
1KW002	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(2)
1KW004	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	16
1KW004	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(16)
1KW009	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	5
1KW009	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(5)
1KW010	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	4
1KW010	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(4)
1KW013	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	10
1KW013	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(10)
1KW014	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	47
1KW014	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(47)
1KW016	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	10
1KW016	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(10)
1KW019	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	10
1KW019	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(10)
1KW020	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	16
1KW020	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(16)
1KW027	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	8
1KW027	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(8)
1KW033	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	10
1KW033	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(10)
1KW039	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	27
1KW039	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(27)
1KW044	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	15
1KW044	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(15)
1KW049	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	11
1KW049	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(11)
1KW052	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	27
1KW052	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(27)
1KW053	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	60
1KW053	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(60)

Split-Strike Conversion IA Business Weekend Trade Detail¹

Analyzed Time Period²

Account Number	Trade Date	Settlement Date	Symbol	Issuer	Issue	Contracts or Shares
1KW061	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	38
1KW061	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(38)
1KW076	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	35
1KW076	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(35)
1KW077	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	47
1KW077	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(47)
1KW081	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	12
1KW081	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(12)
1KW083	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	9
1KW083	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(9)
1KW084	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	27
1KW084	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(27)
1KW086	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	8
1KW086	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(8)
1KW087	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	5
1KW087	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(5)
1KW088	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	6
1KW088	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(6)
1KW094	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	8
1KW094	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(8)
1KW095	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	1
1KW095	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(1)
1KW096	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	6
1KW096	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(6)
1KW097	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	6
1KW097	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(6)
1KW099	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	6
1KW099	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(6)
1KW103	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	7
1KW103	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(7)
1KW106	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	9
1KW106	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(9)
1KW108	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	3
1KW108	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(3)
1KW109	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	3
1KW109	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(3)
1KW110	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	2
1KW110	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(2)
1KW111	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	3
1KW111	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(3)
1KW113	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	48
1KW113	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(48)
1KW114	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	37
1KW114	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(37)
1KW118	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	2
1KW118	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(2)
1KW121	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	4
1KW121	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(4)
1KW122	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	1
1KW122	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(1)
1KW123	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	18
1KW123	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(18)
1KW124	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	4
1KW124	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(4)
1KW126	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	20
1KW126	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(20)
1KW128	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	5
1KW128	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(5)
1KW130	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	2
1KW130	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(2)
1KW132	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	3
1KW132	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(3)

Split-Strike Conversion IA Business Weekend Trade Detail¹

Analyzed Time Period²

Account Number	Trade Date	Settlement Date	Symbol	Issuer	Issue	Contracts or Shares
1KW135	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	2
1KW135	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(2)
1KW136	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	13
1KW136	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(13)
1KW137	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	8
1KW137	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(8)
1KW138	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	2
1KW138	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(2)
1KW139	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	5
1KW139	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(5)
1KW140	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	4
1KW140	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(4)
1KW141	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	8
1KW141	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(8)
1KW142	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	2
1KW142	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(2)
1KW143	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	10
1KW143	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(10)
1KW144	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	10
1KW144	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(10)
1KW145	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	13
1KW145	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(13)
1KW148	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	3
1KW148	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(3)
1KW149	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	6
1KW149	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(6)
1KW151	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	16
1KW151	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(16)
1KW154	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	61
1KW154	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(61)
1KW155	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	59
1KW155	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(59)
1KW156	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	52
1KW156	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(52)
1KW157	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	3
1KW157	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(3)
1KW158	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	21
1KW158	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(21)
1KW159	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	10
1KW159	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(10)
1KW161	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	35
1KW161	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(35)
1KW162	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	97
1KW162	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(97)
1KW163	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	18
1KW163	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(18)
1KW164	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	18
1KW164	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(18)
1KW165	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	14
1KW165	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(14)
1KW166	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	65
1KW166	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(65)
1KW167	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	32
1KW167	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(32)
1KW169	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	2
1KW169	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(2)
1KW170	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	10
1KW170	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(10)
1KW172	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	76
1KW172	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(76)
1KW173	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	6
1KW173	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(6)

Split-Strike Conversion IA Business Weekend Trade Detail¹

Analyzed Time Period²

Account Number	Trade Date	Settlement Date	Symbol	Issuer	Issue	Contracts or Shares
1KW174	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	6
1KW174	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(6)
1KW175	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	99
1KW175	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(99)
1KW179	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	4
1KW179	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(4)
1KW181	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	8
1KW181	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(8)
1KW182	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	19
1KW182	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(19)
1KW183	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	3
1KW183	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(3)
1KW184	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	4
1KW184	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(4)
1KW185	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	4
1KW185	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(4)
1KW186	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	4
1KW186	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(4)
1KW187	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	5
1KW187	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(5)
1KW188	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	5
1KW188	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(5)
1KW189	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	2
1KW189	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(2)
1KW190	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	5
1KW190	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(5)
1KW191	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	5
1KW191	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(5)
1KW192	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	77
1KW192	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(77)
1KW194	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	3
1KW194	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(3)
1KW196	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	2
1KW196	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(2)
1KW198	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	20
1KW198	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(20)
1KW199	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	5
1KW199	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(5)
1KW200	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	2
1KW200	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(2)
1KW201	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	2
1KW201	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(2)
1KW202	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	4
1KW202	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(4)
1KW203	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	4
1KW203	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(4)
1KW204	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	4
1KW204	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(4)
1KW205	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	4
1KW205	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(4)
1KW206	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	3
1KW206	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(3)
1KW207	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	3
1KW207	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(3)
1KW208	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	3
1KW208	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(3)
1KW209	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	3
1KW209	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(3)
1KW210	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	19
1KW210	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(19)
1KW212	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	33
1KW212	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(33)

Split-Strike Conversion IA Business Weekend Trade Detail¹

Analyzed Time Period²

Account Number	Trade Date	Settlement Date	Symbol	Issuer	Issue	Contracts or Shares
1KW213	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	18
1KW213	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(18)
1KW215	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	2
1KW215	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(2)
1KW216	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	1
1KW216	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(1)
1KW218	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	83
1KW218	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(83)
1KW219	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	1
1KW219	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(1)
1KW221	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	72
1KW221	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(72)
1KW225	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	72
1KW225	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(72)
1KW226	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	59
1KW226	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(59)
1KW227	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	2
1KW227	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(2)
1KW228	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	18
1KW228	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(18)
1KW229	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	1
1KW229	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(1)
1KW231	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	4
1KW231	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(4)
1KW232	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	12
1KW232	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(12)
1KW233	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	12
1KW233	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(12)
1KW234	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	9
1KW234	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(9)
1KW235	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	11
1KW235	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(11)
1KW236	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	12
1KW236	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(12)
1KW237	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	9
1KW237	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(9)
1KW238	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	3
1KW238	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(3)
1KW239	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	22
1KW239	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(22)
1KW240	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	7
1KW240	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(7)
1KW241	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	8
1KW241	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(8)
1KW242	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	28
1KW242	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(28)
1KW243	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	6
1KW243	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(6)
1KW245	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	15
1KW245	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(15)
1KW246	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	3
1KW246	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(3)
1KW247	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	183
1KW247	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(183)
1KW248	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	2
1KW248	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(2)
1KW249	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	6
1KW249	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(6)
1KW250	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	3
1KW250	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(3)
1KW251	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	1
1KW251	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(1)

Split-Strike Conversion IA Business Weekend Trade Detail¹

Analyzed Time Period²

Account Number	Trade Date	Settlement Date	Symbol	Issuer	Issue	Contracts or Shares
1KW252	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	14
1KW252	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(14)
1KW253	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	7
1KW253	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(7)
1KW254	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	37
1KW254	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(37)
1KW255	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	5
1KW255	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(5)
1KW256	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	1
1KW256	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(1)
1KW257	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	4
1KW257	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(4)
1KW258	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	2
1KW258	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(2)
1KW259	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	2
1KW259	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(2)
1KW260	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	39
1KW260	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(39)
1KW261	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	96
1KW261	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(96)
1KW262	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	1
1KW262	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(1)
1KW263	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	3
1KW263	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(3)
1KW264	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	7
1KW264	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(7)
1KW265	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	2
1KW265	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(2)
1KW266	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	4
1KW266	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(4)
1KW267	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	1
1KW267	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(1)
1KW268	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	4
1KW268	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(4)
1KW269	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	2
1KW269	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(2)
1KW270	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	13
1KW270	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(13)
1KW271	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	2
1KW271	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(2)
1KW272	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	1
1KW272	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(1)
1KW273	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	1
1KW273	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(1)
1KW274	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	2
1KW274	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(2)
1KW275	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	8
1KW275	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(8)
1KW276	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	8
1KW276	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(8)
1L0003	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	78
1L0003	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(78)
1L0013	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	94
1L0013	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(94)
1L0021	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	98
1L0021	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(98)
1L0022	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	99
1L0022	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(99)
1L0023	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	76
1L0023	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(76)
1L0028	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	241
1L0028	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(241)

Split-Strike Conversion IA Business Weekend Trade Detail¹

Analyzed Time Period²

Account Number	Trade Date	Settlement Date	Symbol	Issuer	Issue	Contracts or Shares
1L0029	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	25
1L0029	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(25)
1L0030	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	27
1L0030	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(27)
1L0040	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	43
1L0040	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(43)
1L0053	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	66
1L0053	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(66)
1L0062	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	64
1L0062	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(64)
1L0063	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	88
1L0063	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(88)
1L0070	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	13
1L0070	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(13)
1L0071	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	15
1L0071	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(15)
1L0074	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	6
1L0074	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(6)
1L0075	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	162
1L0075	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(162)
1L0077	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	25
1L0077	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(25)
1L0078	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	109
1L0078	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(109)
1L0080	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	15
1L0080	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(15)
1L0082	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	19
1L0082	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(19)
1L0087	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	4
1L0087	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(4)
1L0089	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	47
1L0089	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(47)
1L0090	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	57
1L0090	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(57)
1L0091	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	7
1L0091	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(7)
1L0095	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	63
1L0095	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(63)
1L0096	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	19
1L0096	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(19)
1L0100	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	32
1L0100	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(32)
1L0104	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	6
1L0104	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(6)
1L0105	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	55
1L0105	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(55)
1L0106	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	30
1L0106	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(30)
1L0107	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	2
1L0107	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(2)
1L0108	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	10
1L0108	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(10)
1L0109	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	27
1L0109	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(27)
1L0110	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	6
1L0110	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(6)
1L0111	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	14
1L0111	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(14)
1L0112	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	1
1L0112	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(1)
1L0113	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	28
1L0113	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(28)

Split-Strike Conversion IA Business Weekend Trade Detail¹

Analyzed Time Period²

Account Number	Trade Date	Settlement Date	Symbol	Issuer	Issue	Contracts or Shares
1L0114	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	6
1L0114	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(6)
1L0115	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	12
1L0115	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(12)
1L0116	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	13
1L0116	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(13)
1L0117	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	15
1L0117	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(15)
1L0118	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	2
1L0118	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(2)
1L0119	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	61
1L0119	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(61)
1L0120	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	9
1L0120	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(9)
1L0121	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	34
1L0121	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(34)
1L0122	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	7
1L0122	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(7)
1L0123	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	9
1L0123	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(9)
1L0124	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	28
1L0124	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(28)
1L0125	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	11
1L0125	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(11)
1L0126	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	2
1L0126	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(2)
1L0127	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	26
1L0127	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(26)
1L0128	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	5
1L0128	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(5)
1L0130	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	1
1L0130	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(1)
1L0131	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	41
1L0131	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(41)
1L0132	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	7
1L0132	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(7)
1L0133	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	5
1L0133	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(5)
1L0134	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	13
1L0134	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(13)
1L0135	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	56
1L0135	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(56)
1L0137	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	10
1L0137	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(10)
1L0138	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	9
1L0138	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(9)
1L0139	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	15
1L0139	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(15)
1L0140	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	2
1L0140	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(2)
1L0141	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	68
1L0141	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(68)
1L0142	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	34
1L0142	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(34)
1L0143	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	8
1L0143	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(8)
1L0144	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	4
1L0144	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(4)
1L0145	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	6
1L0145	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(6)
1L0146	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	8
1L0146	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(8)

Split-Strike Conversion IA Business Weekend Trade Detail¹

Analyzed Time Period²

Account Number	Trade Date	Settlement Date	Symbol	Issuer	Issue	Contracts or Shares
1L0147	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	6
1L0147	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(6)
1L0148	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	4
1L0148	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(4)
1L0149	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	6
1L0149	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(6)
1L0150	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	1
1L0150	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(1)
1L0151	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	2
1L0151	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(2)
1L0152	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	1
1L0152	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(1)
1L0154	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	24
1L0154	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(24)
1L0155	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	23
1L0155	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(23)
1L0156	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	50
1L0156	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(50)
1L0157	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	1
1L0157	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(1)
1L0158	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	53
1L0158	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(53)
1L0159	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	4
1L0159	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(4)
1L0160	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	45
1L0160	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(45)
1L0162	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	17
1L0162	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(17)
1L0163	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	25
1L0163	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(25)
1L0164	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	2
1L0164	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(2)
1L0165	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	46
1L0165	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(46)
1L0166	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	15
1L0166	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(15)
1L0172	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	1
1L0172	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(1)
1L0175	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	8
1L0175	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(8)
1L0176	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	73
1L0176	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(73)
1L0177	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	45
1L0177	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(45)
1L0178	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	36
1L0178	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(36)
1L0179	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	77
1L0179	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(77)
1L0180	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	4
1L0180	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(4)
1L0181	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	26
1L0181	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(26)
1L0182	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	39
1L0182	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(39)
1L0183	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	39
1L0183	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(39)
1M0021	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	36
1M0021	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(36)
1M0024	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	43
1M0024	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(43)
1M0040	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	35
1M0040	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(35)

Split-Strike Conversion IA Business Weekend Trade Detail¹

Analyzed Time Period²

Account Number	Trade Date	Settlement Date	Symbol	Issuer	Issue	Contracts or Shares
1M0041	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	16
1M0041	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(16)
1M0043	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	14
1M0043	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(14)
1M0044	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	33
1M0044	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(33)
1M0045	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	12
1M0045	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(12)
1M0058	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	7
1M0058	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(7)
1M0064	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	35
1M0064	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(35)
1M0065	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	30
1M0065	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(30)
1M0067	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	91
1M0067	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(91)
1M0070	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	82
1M0070	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(82)
1M0071	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	27
1M0071	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(27)
1M0072	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	27
1M0072	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(27)
1M0074	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	27
1M0074	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(27)
1M0075	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	4
1M0075	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(4)
1M0077	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	8
1M0077	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(8)
1M0078	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	50
1M0078	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(50)
1M0079	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	31
1M0079	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(31)
1M0080	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	3
1M0080	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(3)
1M0081	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	35
1M0081	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(35)
1M0082	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	1
1M0082	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(1)
1M0083	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	35
1M0083	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(35)
1M0084	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	9
1M0084	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(9)
1M0085	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	52
1M0085	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(52)
1M0086	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	57
1M0086	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(57)
1M0087	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	35
1M0087	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(35)
1M0089	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	24
1M0089	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(24)
1M0090	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	31
1M0090	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(31)
1M0091	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	92
1M0091	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(92)
1M0092	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	9
1M0092	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(9)
1M0093	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	47
1M0093	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(47)
1M0094	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	22
1M0094	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(22)
1M0095	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	42
1M0095	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(42)

Split-Strike Conversion IA Business Weekend Trade Detail¹

Analyzed Time Period²

Account Number	Trade Date	Settlement Date	Symbol	Issuer	Issue	Contracts or Shares
1M0096	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	16
1M0096	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(16)
1M0097	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	4
1M0097	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(4)
1M0098	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	4
1M0098	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(4)
1M0100	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	4
1M0100	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(4)
1M0101	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	3
1M0101	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(3)
1M0102	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	7
1M0102	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(7)
1M0103	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	11
1M0103	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(11)
1M0104	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	18
1M0104	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(18)
1M0105	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	11
1M0105	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(11)
1M0106	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	2
1M0106	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(2)
1M0107	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	33
1M0107	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(33)
1M0108	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	7
1M0108	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(7)
1M0110	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	5
1M0110	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(5)
1M0111	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	3
1M0111	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(3)
1M0112	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	2
1M0112	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(2)
1M0113	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	6
1M0113	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(6)
1M0114	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	19
1M0114	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(19)
1M0115	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	2
1M0115	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(2)
1M0116	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	7
1M0116	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(7)
1M0117	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	16
1M0117	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(16)
1M0118	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	4
1M0118	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(4)
1M0122	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	9
1M0122	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(9)
1M0123	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	5
1M0123	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(5)
1M0124	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	16
1M0124	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(16)
1M0125	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	4
1M0125	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(4)
1M0126	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	8
1M0126	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(8)
1M0128	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	9
1M0128	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(9)
1M0130	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	50
1M0130	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(50)
1M0131	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	28
1M0131	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(28)
1M0132	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	9
1M0132	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(9)
1M0133	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	14
1M0133	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(14)

Split-Strike Conversion IA Business Weekend Trade Detail¹

Analyzed Time Period²

Account Number	Trade Date	Settlement Date	Symbol	Issuer	Issue	Contracts or Shares
1M0134	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	21
1M0134	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(21)
1M0135	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	18
1M0135	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(18)
1M0136	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	18
1M0136	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(18)
1M0137	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	31
1M0137	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(31)
1M0138	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	3
1M0138	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(3)
1M0139	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	8
1M0139	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(8)
1M0144	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	16
1M0144	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(16)
1M0145	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	62
1M0145	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(62)
1M0146	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	56
1M0146	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(56)
1M0147	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	78
1M0147	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(78)
1M0148	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	78
1M0148	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(78)
1M0149	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	6
1M0149	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(6)
1M0150	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	16
1M0150	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(16)
1M0151	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	10
1M0151	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(10)
1M0152	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	2
1M0152	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(2)
1M0153	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	13
1M0153	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(13)
1M0154	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	53
1M0154	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(53)
1N0004	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	42
1N0004	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(42)
1N0005	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	44
1N0005	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(44)
1N0009	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	3
1N0009	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(3)
1N0010	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	3
1N0010	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(3)
1N0011	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	2
1N0011	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(2)
1N0012	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	32
1N0012	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(32)
1N0013	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	14
1N0013	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(14)
1N0014	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	10
1N0014	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(10)
1N0015	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	23
1N0015	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(23)
1N0016	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	55
1N0016	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(55)
1N0017	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	6
1N0017	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(6)
1N0018	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	5
1N0018	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(5)
1N0019	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	10
1N0019	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(10)
1N0020	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	13
1N0020	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(13)

Split-Strike Conversion IA Business Weekend Trade Detail¹

Analyzed Time Period²

Account Number	Trade Date	Settlement Date	Symbol	Issuer	Issue	Contracts or Shares
1N0021	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	48
1N0021	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(48)
1N0022	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	7
1N0022	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(7)
1O0001	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	15
1O0001	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(15)
1O0002	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	5
1O0002	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(5)
1O0003	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	77
1O0003	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(77)
1O0004	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	110
1O0004	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(110)
1O0006	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	22
1O0006	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(22)
1O0007	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	37
1O0007	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(37)
1O0008	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	4
1O0008	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(4)
1O0009	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	44
1O0009	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(44)
1O0010	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	78
1O0010	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(78)
1O0011	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	29
1O0011	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(29)
1O0015	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	196
1O0015	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(196)
1P0012	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	24
1P0012	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(24)
1P0013	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	34
1P0013	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(34)
1P0028	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	46
1P0028	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(46)
1P0037	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	15
1P0037	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(15)
1P0038	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	9
1P0038	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(9)
1P0040	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	29
1P0040	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(29)
1P0042	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	39
1P0042	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(39)
1P0043	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	18
1P0043	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(18)
1P0044	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	5
1P0044	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(5)
1P0045	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	37
1P0045	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(37)
1P0046	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	34
1P0046	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(34)
1P0048	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	73
1P0048	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(73)
1P0049	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	51
1P0049	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(51)
1P0053	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	48
1P0053	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(48)
1P0055	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	45
1P0055	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(45)
1P0057	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	31
1P0057	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(31)
1P0058	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	4
1P0058	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(4)
1P0060	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	31
1P0060	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(31)

Split-Strike Conversion IA Business Weekend Trade Detail¹

Analyzed Time Period²

Account Number	Trade Date	Settlement Date	Symbol	Issuer	Issue	Contracts or Shares
1P0061	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	87
1P0061	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(87)
1P0062	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	58
1P0062	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(58)
1P0064	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	29
1P0064	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(29)
1P0065	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	25
1P0065	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(25)
1P0066	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	104
1P0066	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(104)
1P0068	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	3
1P0068	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(3)
1P0072	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	16
1P0072	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(16)
1P0073	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	1
1P0073	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(1)
1P0074	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	21
1P0074	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(21)
1P0076	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	65
1P0076	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(65)
1P0077	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	2
1P0077	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(2)
1P0078	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	2
1P0078	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(2)
1P0079	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	3
1P0079	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(3)
1P0080	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	1
1P0080	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(1)
1P0081	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	1
1P0081	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(1)
1P0082	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	6
1P0082	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(6)
1P0083	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	11
1P0083	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(11)
1P0085	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	32
1P0085	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(32)
1P0086	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	35
1P0086	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(35)
1P0087	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	10
1P0087	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(10)
1P0088	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	38
1P0088	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(38)
1P0089	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	80
1P0089	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(80)
1P0090	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	91
1P0090	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(91)
1P0091	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	91
1P0091	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(91)
1P0092	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	2
1P0092	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(2)
1P0093	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	16
1P0093	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(16)
1P0094	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	22
1P0094	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(22)
1P0095	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	14
1P0095	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(14)
1P0096	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	20
1P0096	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(20)
1P0097	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	15
1P0097	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(15)
1R0007	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	30
1R0007	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(30)

Split-Strike Conversion IA Business Weekend Trade Detail¹

Analyzed Time Period²

Account Number	Trade Date	Settlement Date	Symbol	Issuer	Issue	Contracts or Shares
1R0014	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	37
1R0014	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(37)
1R0016	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	124
1R0016	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(124)
1R0017	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	20
1R0017	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(20)
1R0019	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	36
1R0019	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(36)
1R0024	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	18
1R0024	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(18)
1R0028	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	75
1R0028	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(75)
1R0029	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	87
1R0029	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(87)
1R0032	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	73
1R0032	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(73)
1R0038	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	30
1R0038	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(30)
1R0046	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	45
1R0046	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(45)
1R0047	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	8
1R0047	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(8)
1R0054	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	6
1R0054	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(6)
1R0057	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	6
1R0057	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(6)
1R0060	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	5
1R0060	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(5)
1R0062	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	1
1R0062	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(1)
1R0069	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	29
1R0069	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(29)
1R0074	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	1
1R0074	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(1)
1R0075	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	46
1R0075	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(46)
1R0081	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	2
1R0081	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(2)
1R0082	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	2
1R0082	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(2)
1R0086	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	1
1R0086	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(1)
1R0088	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	21
1R0088	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(21)
1R0089	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	51
1R0089	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(51)
1R0090	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	17
1R0090	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(17)
1R0092	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	5
1R0092	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(5)
1R0093	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	23
1R0093	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(23)
1R0094	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	21
1R0094	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(21)
1R0096	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	34
1R0096	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(34)
1R0098	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	38
1R0098	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(38)
1R0099	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	39
1R0099	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(39)
1R0100	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	11
1R0100	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(11)

Split-Strike Conversion IA Business Weekend Trade Detail¹

Analyzed Time Period²

Account Number	Trade Date	Settlement Date	Symbol	Issuer	Issue	Contracts or Shares
1R0101	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	10
1R0101	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(10)
1R0102	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	51
1R0102	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(51)
1R0103	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	51
1R0103	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(51)
1R0104	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	3
1R0104	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(3)
1R0106	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	4
1R0106	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(4)
1R0107	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	28
1R0107	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(28)
1R0108	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	34
1R0108	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(34)
1R0110	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	16
1R0110	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(16)
1R0112	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	9
1R0112	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(9)
1R0113	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	14
1R0113	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(14)
1R0115	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	54
1R0115	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(54)
1R0116	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	29
1R0116	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(29)
1R0117	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	31
1R0117	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(31)
1R0118	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	63
1R0118	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(63)
1R0120	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	15
1R0120	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(15)
1R0121	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	16
1R0121	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(16)
1R0122	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	17
1R0122	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(17)
1R0123	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	34
1R0123	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(34)
1R0125	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	6
1R0125	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(6)
1R0126	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	1
1R0126	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(1)
1R0127	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	3
1R0127	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(3)
1R0128	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	4
1R0128	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(4)
1R0129	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	6
1R0129	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(6)
1R0130	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	8
1R0130	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(8)
1R0131	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	7
1R0131	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(7)
1R0133	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	5
1R0133	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(5)
1R0134	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	2
1R0134	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(2)
1R0135	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	48
1R0135	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(48)
1R0136	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	7
1R0136	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(7)
1R0137	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	1
1R0137	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(1)
1R0139	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	4
1R0139	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(4)

Split-Strike Conversion IA Business Weekend Trade Detail¹

Analyzed Time Period²

Account Number	Trade Date	Settlement Date	Symbol	Issuer	Issue	Contracts or Shares
1R0140	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	2
1R0140	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(2)
1R0141	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	19
1R0141	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(19)
1R0142	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	11
1R0142	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(11)
1R0143	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	10
1R0143	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(10)
1R0144	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	19
1R0144	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(19)
1R0146	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	4
1R0146	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(4)
1R0147	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	25
1R0147	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(25)
1R0148	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	26
1R0148	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(26)
1R0149	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	2
1R0149	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(2)
1R0150	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	5
1R0150	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(5)
1R0151	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	8
1R0151	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(8)
1R0153	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	1
1R0153	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(1)
1R0154	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	10
1R0154	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(10)
1R0155	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	8
1R0155	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(8)
1R0156	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	9
1R0156	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(9)
1R0157	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	7
1R0157	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(7)
1R0158	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	16
1R0158	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(16)
1R0159	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	11
1R0159	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(11)
1R0160	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	42
1R0160	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(42)
1R0161	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	8
1R0161	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(8)
1R0162	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	14
1R0162	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(14)
1R0165	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	2
1R0165	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(2)
1R0166	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	1
1R0166	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(1)
1R0167	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	49
1R0167	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(49)
1R0168	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	27
1R0168	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(27)
1R0170	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	21
1R0170	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(21)
1R0171	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	7
1R0171	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(7)
1R0172	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	28
1R0172	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(28)
1R0173	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	33
1R0173	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(33)
1R0174	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	18
1R0174	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(18)
1R0175	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	17
1R0175	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(17)

Split-Strike Conversion IA Business Weekend Trade Detail¹

Analyzed Time Period²

Account Number	Trade Date	Settlement Date	Symbol	Issuer	Issue	Contracts or Shares
1R0176	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	1
1R0176	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(1)
1R0177	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	93
1R0177	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(93)
1R0178	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	26
1R0178	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(26)
1R0179	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	78
1R0179	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(78)
1R0180	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	7
1R0180	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(7)
1R0181	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	1
1R0181	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(1)
1R0182	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	26
1R0182	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(26)
1R0183	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	64
1R0183	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(64)
1RU021	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	1
1RU021	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(1)
1RU023	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	1
1RU023	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(1)
1RU031	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	1
1RU031	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(1)
1RU035	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	2
1RU035	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(2)
1RU036	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	2
1RU036	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(2)
1RU037	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	5
1RU037	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(5)
1RU038	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	2
1RU038	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(2)
1RU039	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	3
1RU039	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(3)
1RU041	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	2
1RU041	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(2)
1RU042	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	2
1RU042	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(2)
1RU043	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	2
1RU043	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(2)
1RU044	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	7
1RU044	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(7)
1RU045	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	1
1RU045	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(1)
1RU047	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	1
1RU047	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(1)
1RU048	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	3
1RU048	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(3)
1S0028	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	9
1S0028	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(9)
1S0030	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	16
1S0030	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(16)
1S0031	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	6
1S0031	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(6)
1S0035	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	20
1S0035	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(20)
1S0060	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	45
1S0060	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(45)
1S0080	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	15
1S0080	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(15)
1S0101	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	5
1S0101	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(5)
1S0102	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	27
1S0102	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(27)

Split-Strike Conversion IA Business Weekend Trade Detail¹

Analyzed Time Period²

Account Number	Trade Date	Settlement Date	Symbol	Issuer	Issue	Contracts or Shares
1S0106	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	1
1S0106	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(1)
1S0108	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	27
1S0108	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(27)
1S0110	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	111
1S0110	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(111)
1S0126	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	6
1S0126	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(6)
1S0128	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	4
1S0128	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(4)
1S0132	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	83
1S0132	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(83)
1S0133	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	10
1S0133	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(10)
1S0136	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	66
1S0136	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(66)
1S0141	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	6
1S0141	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(6)
1S0145	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	11
1S0145	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(11)
1S0146	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	124
1S0146	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(124)
1S0155	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	57
1S0155	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(57)
1S0156	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	42
1S0156	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(42)
1S0157	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	23
1S0157	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(23)
1S0165	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	124
1S0165	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(124)
1S0166	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	122
1S0166	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(122)
1S0174	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	34
1S0174	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(34)
1S0175	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	30
1S0175	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(30)
1S0176	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	27
1S0176	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(27)
1S0179	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	48
1S0179	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(48)
1S0180	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	23
1S0180	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(23)
1S0182	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	20
1S0182	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(20)
1S0183	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	50
1S0183	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(50)
1S0184	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	46
1S0184	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(46)
1S0185	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	3
1S0185	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(3)
1S0186	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	118
1S0186	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(118)
1S0189	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	16
1S0189	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(16)
1S0192	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	81
1S0192	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(81)
1S0193	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	39
1S0193	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(39)
1S0194	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	40
1S0194	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(40)
1S0195	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	88
1S0195	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(88)

Split-Strike Conversion IA Business Weekend Trade Detail¹

Analyzed Time Period²

Account Number	Trade Date	Settlement Date	Symbol	Issuer	Issue	Contracts or Shares
1S0196	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	42
1S0196	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(42)
1S0199	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	64
1S0199	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(64)
1S0200	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	15
1S0200	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(15)
1S0201	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	105
1S0201	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(105)
1S0204	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	14
1S0204	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(14)
1S0207	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	36
1S0207	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(36)
1S0208	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	54
1S0208	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(54)
1S0209	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	19
1S0209	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(19)
1S0211	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	74
1S0211	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(74)
1S0212	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	3
1S0212	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(3)
1S0214	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	19
1S0214	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(19)
1S0215	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	121
1S0215	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(121)
1S0216	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	64
1S0216	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(64)
1S0218	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	70
1S0218	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(70)
1S0219	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	68
1S0219	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(68)
1S0221	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	3
1S0221	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(3)
1S0222	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	116
1S0222	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(116)
1S0223	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	31
1S0223	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(31)
1S0224	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	27
1S0224	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(27)
1S0225	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	94
1S0225	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(94)
1S0227	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	39
1S0227	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(39)
1S0228	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	12
1S0228	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(12)
1S0229	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	48
1S0229	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(48)
1S0230	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	69
1S0230	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(69)
1S0231	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	37
1S0231	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(37)
1S0232	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	24
1S0232	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(24)
1S0233	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	18
1S0233	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(18)
1S0234	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	69
1S0234	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(69)
1S0235	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	3
1S0235	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(3)
1S0236	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	49
1S0236	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(49)
1S0237	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	49
1S0237	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(49)

Split-Strike Conversion IA Business Weekend Trade Detail¹

Analyzed Time Period²

Account Number	Trade Date	Settlement Date	Symbol	Issuer	Issue	Contracts or Shares
1S0238	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	33
1S0238	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(33)
1S0239	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	39
1S0239	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(39)
1S0240	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	49
1S0240	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(49)
1S0241	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	60
1S0241	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(60)
1S0242	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	6
1S0242	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(6)
1S0243	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	24
1S0243	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(24)
1S0244	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	35
1S0244	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(35)
1S0245	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	8
1S0245	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(8)
1S0246	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	3
1S0246	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(3)
1S0247	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	17
1S0247	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(17)
1S0248	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	1
1S0248	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(1)
1S0249	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	23
1S0249	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(23)
1S0250	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	8
1S0250	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(8)
1S0251	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	35
1S0251	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(35)
1S0252	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	71
1S0252	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(71)
1S0253	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	66
1S0253	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(66)
1S0254	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	20
1S0254	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(20)
1S0255	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	42
1S0255	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(42)
1S0256	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	15
1S0256	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(15)
1S0257	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	7
1S0257	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(7)
1S0258	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	1
1S0258	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(1)
1S0259	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	11
1S0259	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(11)
1S0260	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	2
1S0260	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(2)
1S0261	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	14
1S0261	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(14)
1S0263	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	13
1S0263	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(13)
1S0265	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	7
1S0265	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(7)
1S0266	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	6
1S0266	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(6)
1S0267	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	13
1S0267	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(13)
1S0268	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	8
1S0268	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(8)
1S0269	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	7
1S0269	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(7)
1S0270	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	19
1S0270	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(19)

Split-Strike Conversion IA Business Weekend Trade Detail¹

Analyzed Time Period²

Account Number	Trade Date	Settlement Date	Symbol	Issuer	Issue	Contracts or Shares
1S0271	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	21
1S0271	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(21)
1S0272	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	49
1S0272	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(49)
1S0273	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	40
1S0273	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(40)
1S0274	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	11
1S0274	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(11)
1S0275	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	18
1S0275	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(18)
1S0276	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	8
1S0276	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(8)
1S0277	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	11
1S0277	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(11)
1S0278	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	14
1S0278	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(14)
1S0279	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	2
1S0279	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(2)
1S0280	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	4
1S0280	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(4)
1S0281	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	4
1S0281	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(4)
1S0282	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	11
1S0282	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(11)
1S0283	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	8
1S0283	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(8)
1S0284	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	37
1S0284	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(37)
1S0285	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	8
1S0285	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(8)
1S0287	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	2
1S0287	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(2)
1S0288	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	4
1S0288	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(4)
1S0289	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	1
1S0289	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(1)
1S0290	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	36
1S0290	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(36)
1S0291	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	5
1S0291	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(5)
1S0292	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	11
1S0292	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(11)
1S0293	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	8
1S0293	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(8)
1S0295	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	6
1S0295	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(6)
1S0296	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	3
1S0296	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(3)
1S0297	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	12
1S0297	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(12)
1S0298	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	16
1S0298	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(16)
1S0299	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	7
1S0299	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(7)
1S0300	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	4
1S0300	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(4)
1S0301	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	7
1S0301	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(7)
1S0302	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	4
1S0302	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(4)
1S0303	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	6
1S0303	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(6)

Split-Strike Conversion IA Business Weekend Trade Detail¹

Analyzed Time Period²

Account Number	Trade Date	Settlement Date	Symbol	Issuer	Issue	Contracts or Shares
1S0304	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	16
1S0304	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(16)
1S0305	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	1
1S0305	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(1)
1S0306	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	4
1S0306	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(4)
1S0308	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	4
1S0308	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(4)
1S0309	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	5
1S0309	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(5)
1S0310	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	5
1S0310	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(5)
1S0311	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	5
1S0311	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(5)
1S0312	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	3
1S0312	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(3)
1S0313	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	4
1S0313	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(4)
1S0316	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	44
1S0316	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(44)
1S0317	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	9
1S0317	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(9)
1S0319	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	14
1S0319	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(14)
1S0320	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	5
1S0320	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(5)
1S0321	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	1
1S0321	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(1)
1S0323	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	7
1S0323	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(7)
1S0324	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	10
1S0324	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(10)
1S0325	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	17
1S0325	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(17)
1S0326	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	1
1S0326	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(1)
1S0327	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	13
1S0327	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(13)
1S0328	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	27
1S0328	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(27)
1S0329	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	3
1S0329	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(3)
1S0330	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	8
1S0330	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(8)
1S0333	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	9
1S0333	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(9)
1S0334	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	2
1S0334	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(2)
1S0335	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	5
1S0335	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(5)
1S0336	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	1
1S0336	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(1)
1S0337	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	28
1S0337	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(28)
1S0338	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	15
1S0338	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(15)
1S0339	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	19
1S0339	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(19)
1S0340	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	15
1S0340	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(15)
1S0341	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	32
1S0341	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(32)

Split-Strike Conversion IA Business Weekend Trade Detail¹

Analyzed Time Period²

Account Number	Trade Date	Settlement Date	Symbol	Issuer	Issue	Contracts or Shares
1S0344	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	4
1S0344	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(4)
1S0345	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	1
1S0345	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(1)
1S0347	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	2
1S0347	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(2)
1S0348	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	1
1S0348	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(1)
1S0349	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	10
1S0349	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(10)
1S0350	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	16
1S0350	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(16)
1S0351	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	2
1S0351	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(2)
1S0353	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	4
1S0353	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(4)
1S0354	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	16
1S0354	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(16)
1S0355	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	4
1S0355	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(4)
1S0356	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	27
1S0356	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(27)
1S0357	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	8
1S0357	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(8)
1S0358	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	4
1S0358	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(4)
1S0359	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	3
1S0359	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(3)
1S0360	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	8
1S0360	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(8)
1S0361	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	10
1S0361	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(10)
1S0362	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	8
1S0362	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(8)
1S0363	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	110
1S0363	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(110)
1S0366	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	47
1S0366	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(47)
1S0367	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	20
1S0367	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(20)
1S0368	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	4
1S0368	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(4)
1S0369	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	5
1S0369	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(5)
1S0370	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	8
1S0370	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(8)
1S0371	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	2
1S0371	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(2)
1S0372	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	1
1S0372	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(1)
1S0373	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	1
1S0373	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(1)
1S0374	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	126
1S0374	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(126)
1S0376	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	43
1S0376	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(43)
1S0377	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	36
1S0377	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(36)
1S0378	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	18
1S0378	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(18)
1S0379	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	5
1S0379	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(5)

Split-Strike Conversion IA Business Weekend Trade Detail¹

Analyzed Time Period²

Account Number	Trade Date	Settlement Date	Symbol	Issuer	Issue	Contracts or Shares
1S0380	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	18
1S0380	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(18)
1S0381	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	10
1S0381	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(10)
1S0382	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	44
1S0382	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(44)
1S0385	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	4
1S0385	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(4)
1S0386	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	49
1S0386	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(49)
1S0387	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	35
1S0387	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(35)
1S0389	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	95
1S0389	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(95)
1S0390	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	47
1S0390	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(47)
1S0391	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	2
1S0391	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(2)
1S0392	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	63
1S0392	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(63)
1S0393	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	2
1S0393	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(2)
1S0394	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	54
1S0394	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(54)
1S0395	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	83
1S0395	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(83)
1S0396	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	28
1S0396	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(28)
1S0397	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	2
1S0397	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(2)
1S0398	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	26
1S0398	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(26)
1S0399	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	19
1S0399	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(19)
1SH166	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	3
1SH166	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(3)
1SH168	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	8
1SH168	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(8)
1SH169	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	3
1SH169	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(3)
1T0015	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	26
1T0015	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(26)
1T0018	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	39
1T0018	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(39)
1T0019	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	19
1T0019	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(19)
1T0020	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	102
1T0020	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(102)
1T0026	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	80
1T0026	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(80)
1T0027	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	775
1T0027	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(775)
1T0028	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	2
1T0028	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(2)
1T0030	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	5
1T0030	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(5)
1T0034	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	33
1T0034	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(33)
1T0035	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	7
1T0035	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(7)
1T0037	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	44
1T0037	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(44)

Split-Strike Conversion IA Business Weekend Trade Detail¹

Analyzed Time Period²

Account Number	Trade Date	Settlement Date	Symbol	Issuer	Issue	Contracts or Shares
1T0038	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	99
1T0038	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(99)
1T0039	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	36
1T0039	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(36)
1T0040	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	14
1T0040	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(14)
1T0041	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	2
1T0041	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(2)
1T0042	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	4
1T0042	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(4)
1T0043	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	2
1T0043	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(2)
1T0044	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	10
1T0044	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(10)
1T0045	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	1
1T0045	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(1)
1T0046	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	58
1T0046	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(58)
1T0047	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	79
1T0047	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(79)
1T0048	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	45
1T0048	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(45)
1T0049	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	7
1T0049	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(7)
1T0050	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	13
1T0050	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(13)
1T0051	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	2
1T0051	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(2)
1U0010	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	78
1U0010	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(78)
1U0013	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	33
1U0013	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(33)
1U0015	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	29
1U0015	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(29)
1U0016	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	9
1U0016	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(9)
1U0017	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	6
1U0017	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(6)
1U0018	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	28
1U0018	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(28)
1U0019	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	6
1U0019	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(6)
1U0020	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	6
1U0020	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(6)
1V0008	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	21
1V0008	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(21)
1V0009	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	53
1V0009	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(53)
1V0010	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	7
1V0010	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(7)
1V0011	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	5
1V0011	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(5)
1V0012	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	3
1V0012	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(3)
1V0013	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	9
1V0013	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(9)
1W0004	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	11
1W0004	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(11)
1W0008	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	81
1W0008	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(81)
1W0039	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	8
1W0039	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(8)

Split-Strike Conversion IA Business Weekend Trade Detail¹

Analyzed Time Period²

Account Number	Trade Date	Settlement Date	Symbol	Issuer	Issue	Contracts or Shares
1W0043	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	79
1W0043	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(79)
1W0047	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	86
1W0047	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(86)
1W0049	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	8
1W0049	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(8)
1W0051	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	3
1W0051	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(3)
1W0052	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	2
1W0052	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(2)
1W0053	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	6
1W0053	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(6)
1W0054	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	3
1W0054	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(3)
1W0056	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	12
1W0056	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(12)
1W0057	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	10
1W0057	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(10)
1W0059	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	17
1W0059	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(17)
1W0060	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	25
1W0060	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(25)
1W0062	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	1
1W0062	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(1)
1W0066	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	35
1W0066	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(35)
1W0067	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	16
1W0067	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(16)
1W0068	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	5
1W0068	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(5)
1W0070	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	14
1W0070	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(14)
1W0071	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	3
1W0071	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(3)
1W0073	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	25
1W0073	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(25)
1W0075	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	42
1W0075	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(42)
1W0076	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	9
1W0076	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(9)
1W0078	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	1
1W0078	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(1)
1W0079	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	6
1W0079	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(6)
1W0081	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	7
1W0081	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(7)
1W0082	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	18
1W0082	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(18)
1W0083	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	3
1W0083	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(3)
1W0084	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	9
1W0084	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(9)
1W0085	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	21
1W0085	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(21)
1W0086	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	13
1W0086	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(13)
1W0087	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	40
1W0087	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(40)
1W0088	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	16
1W0088	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(16)
1W0089	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	4
1W0089	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(4)

Split-Strike Conversion IA Business Weekend Trade Detail¹

Analyzed Time Period²

Account Number	Trade Date	Settlement Date	Symbol	Issuer	Issue	Contracts or Shares
1W0090	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	5
1W0090	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(5)
1W0091	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	13
1W0091	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(13)
1W0092	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	10
1W0092	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(10)
1W0094	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	1
1W0094	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(1)
1W0096	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	4
1W0096	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(4)
1W0097	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	44
1W0097	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(44)
1W0098	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	26
1W0098	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(26)
1W0099	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	6
1W0099	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(6)
1W0100	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	124
1W0100	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(124)
1W0101	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	8
1W0101	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(8)
1W0102	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	48
1W0102	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(48)
1W0104	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	99
1W0104	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(99)
1W0105	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	16
1W0105	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(16)
1W0106	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	113
1W0106	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(113)
1Y0005	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	9
1Y0005	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(9)
1Y0006	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	35
1Y0006	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(35)
1Y0007	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	23
1Y0007	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(23)
1Y0008	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	106
1Y0008	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(106)
1Y0009	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	4
1Y0009	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(4)
1Y0010	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	28
1Y0010	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(28)
1Y0011	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	8
1Y0011	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(8)
1Y0012	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	1
1Y0012	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(1)
1Y0013	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	26
1Y0013	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(26)
1Z0012	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	17
1Z0012	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(17)
1Z0014	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	65
1Z0014	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(65)
1Z0015	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	66
1Z0015	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(66)
1Z0016	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	4
1Z0016	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(4)
1Z0018	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	1
1Z0018	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(1)
1Z0019	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	13
1Z0019	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(13)
1Z0020	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	5
1Z0020	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(5)
1Z0021	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	12
1Z0021	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(12)

Split-Strike Conversion IA Business Weekend Trade Detail¹

Analyzed Time Period²

Account Number	Trade Date	Settlement Date	Symbol	Issuer	Issue	Contracts or Shares
1Z0022	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	33
1Z0022	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(33)
1Z0023	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	69
1Z0023	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(69)
1Z0024	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	6
1Z0024	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(6)
1ZA001	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	50
1ZA001	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(50)
1ZA002	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	3
1ZA002	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(3)
1ZA003	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	58
1ZA003	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(58)
1ZA004	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	2
1ZA004	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(2)
1ZA005	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	7
1ZA005	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(7)
1ZA007	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	2
1ZA007	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(2)
1ZA008	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	15
1ZA008	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(15)
1ZA009	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	2
1ZA009	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(2)
1ZA010	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	15
1ZA010	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(15)
1ZA011	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	10
1ZA011	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(10)
1ZA012	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	10
1ZA012	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(10)
1ZA013	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	25
1ZA013	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(25)
1ZA015	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	14
1ZA015	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(14)
1ZA016	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	12
1ZA016	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(12)
1ZA019	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	11
1ZA019	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(11)
1ZA020	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	8
1ZA020	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(8)
1ZA021	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	4
1ZA021	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(4)
1ZA022	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	10
1ZA022	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(10)
1ZA023	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	2
1ZA023	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(2)
1ZA024	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	6
1ZA024	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(6)
1ZA025	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	73
1ZA025	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(73)
1ZA026	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	8
1ZA026	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(8)
1ZA027	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	15
1ZA027	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(15)
1ZA028	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	10
1ZA028	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(10)
1ZA029	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	19
1ZA029	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(19)
1ZA030	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	7
1ZA030	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(7)
1ZA031	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	80
1ZA031	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(80)
1ZA032	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	5
1ZA032	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(5)

Split-Strike Conversion IA Business Weekend Trade Detail¹

Analyzed Time Period²

Account Number	Trade Date	Settlement Date	Symbol	Issuer	Issue	Contracts or Shares
1ZA033	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	13
1ZA033	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(13)
1ZA034	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	2
1ZA034	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(2)
1ZA035	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	72
1ZA035	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(72)
1ZA036	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	3
1ZA036	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(3)
1ZA037	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	8
1ZA037	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(8)
1ZA038	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	8
1ZA038	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(8)
1ZA041	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	19
1ZA041	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(19)
1ZA043	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	13
1ZA043	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(13)
1ZA044	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	15
1ZA044	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(15)
1ZA048	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	51
1ZA048	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(51)
1ZA052	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	9
1ZA052	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(9)
1ZA053	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	34
1ZA053	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(34)
1ZA055	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	2
1ZA055	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(2)
1ZA056	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	11
1ZA056	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(11)
1ZA057	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	7
1ZA057	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(7)
1ZA058	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	4
1ZA058	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(4)
1ZA060	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	3
1ZA060	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(3)
1ZA061	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	5
1ZA061	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(5)
1ZA062	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	6
1ZA062	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(6)
1ZA063	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	1
1ZA063	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(1)
1ZA064	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	1
1ZA064	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(1)
1ZA065	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	6
1ZA065	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(6)
1ZA066	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	6
1ZA066	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(6)
1ZA067	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	49
1ZA067	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(49)
1ZA068	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	28
1ZA068	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(28)
1ZA069	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	2
1ZA069	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(2)
1ZA070	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	35
1ZA070	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(35)
1ZA072	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	11
1ZA072	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(11)
1ZA073	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	7
1ZA073	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(7)
1ZA074	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	6
1ZA074	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(6)
1ZA075	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	4
1ZA075	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(4)

Split-Strike Conversion IA Business Weekend Trade Detail¹

Analyzed Time Period²

Account Number	Trade Date	Settlement Date	Symbol	Issuer	Issue	Contracts or Shares
1ZA076	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	2
1ZA076	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(2)
1ZA077	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	5
1ZA077	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(5)
1ZA078	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	6
1ZA078	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(6)
1ZA079	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	1
1ZA079	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(1)
1ZA081	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	14
1ZA081	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(14)
1ZA083	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	2
1ZA083	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(2)
1ZA084	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	2
1ZA084	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(2)
1ZA085	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	2
1ZA085	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(2)
1ZA086	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	3
1ZA086	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(3)
1ZA087	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	8
1ZA087	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(8)
1ZA088	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	8
1ZA088	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(8)
1ZA089	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	11
1ZA089	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(11)
1ZA090	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	2
1ZA090	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(2)
1ZA091	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	4
1ZA091	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(4)
1ZA093	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	5
1ZA093	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(5)
1ZA095	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	23
1ZA095	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(23)
1ZA096	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	27
1ZA096	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(27)
1ZA097	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	7
1ZA097	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(7)
1ZA098	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	8
1ZA098	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(8)
1ZA099	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	4
1ZA099	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(4)
1ZA100	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	4
1ZA100	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(4)
1ZA101	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	36
1ZA101	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(36)
1ZA102	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	7
1ZA102	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(7)
1ZA104	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	36
1ZA104	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(36)
1ZA105	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	11
1ZA105	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(11)
1ZA106	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	147
1ZA106	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(147)
1ZA107	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	3
1ZA107	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(3)
1ZA108	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	26
1ZA108	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(26)
1ZA111	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	7
1ZA111	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(7)
1ZA112	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	9
1ZA112	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(9)
1ZA113	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	1
1ZA113	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(1)

Split-Strike Conversion IA Business Weekend Trade Detail¹

Analyzed Time Period²

Account Number	Trade Date	Settlement Date	Symbol	Issuer	Issue	Contracts or Shares
1ZA114	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	7
1ZA114	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(7)
1ZA115	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	11
1ZA115	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(11)
1ZA116	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	3
1ZA116	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(3)
1ZA117	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	1
1ZA117	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(1)
1ZA118	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	1
1ZA118	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(1)
1ZA119	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	4
1ZA119	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(4)
1ZA120	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	4
1ZA120	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(4)
1ZA121	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	11
1ZA121	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(11)
1ZA123	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	4
1ZA123	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(4)
1ZA124	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	2
1ZA124	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(2)
1ZA125	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	1
1ZA125	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(1)
1ZA126	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	4
1ZA126	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(4)
1ZA127	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	3
1ZA127	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(3)
1ZA128	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	19
1ZA128	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(19)
1ZA129	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	50
1ZA129	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(50)
1ZA130	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	10
1ZA130	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(10)
1ZA131	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	12
1ZA131	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(12)
1ZA133	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	42
1ZA133	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(42)
1ZA134	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	22
1ZA134	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(22)
1ZA135	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	3
1ZA135	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(3)
1ZA136	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	17
1ZA136	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(17)
1ZA137	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	11
1ZA137	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(11)
1ZA138	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	10
1ZA138	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(10)
1ZA139	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	7
1ZA139	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(7)
1ZA141	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	6
1ZA141	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(6)
1ZA142	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	13
1ZA142	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(13)
1ZA143	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	4
1ZA143	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(4)
1ZA144	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	6
1ZA144	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(6)
1ZA145	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	3
1ZA145	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(3)
1ZA146	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	3
1ZA146	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(3)
1ZA148	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	22
1ZA148	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(22)

Split-Strike Conversion IA Business Weekend Trade Detail¹

Analyzed Time Period²

Account Number	Trade Date	Settlement Date	Symbol	Issuer	Issue	Contracts or Shares
1ZA149	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	80
1ZA149	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(80)
1ZA150	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	7
1ZA150	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(7)
1ZA151	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	14
1ZA151	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(14)
1ZA152	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	5
1ZA152	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(5)
1ZA154	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	2
1ZA154	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(2)
1ZA155	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	3
1ZA155	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(3)
1ZA156	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	3
1ZA156	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(3)
1ZA157	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	4
1ZA157	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(4)
1ZA158	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	8
1ZA158	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(8)
1ZA159	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	3
1ZA159	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(3)
1ZA162	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	11
1ZA162	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(11)
1ZA163	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	4
1ZA163	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(4)
1ZA165	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	2
1ZA165	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(2)
1ZA166	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	2
1ZA166	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(2)
1ZA167	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	4
1ZA167	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(4)
1ZA168	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	1
1ZA168	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(1)
1ZA170	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	6
1ZA170	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(6)
1ZA176	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	1
1ZA176	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(1)
1ZA179	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	1
1ZA179	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(1)
1ZA181	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	1
1ZA181	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(1)
1ZA182	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	3
1ZA182	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(3)
1ZA185	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	4
1ZA185	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(4)
1ZA186	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	2
1ZA186	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(2)
1ZA187	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	2
1ZA187	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(2)
1ZA188	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	4
1ZA188	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(4)
1ZA189	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	3
1ZA189	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(3)
1ZA191	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	10
1ZA191	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(10)
1ZA192	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	64
1ZA192	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(64)
1ZA193	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	2
1ZA193	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(2)
1ZA194	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	9
1ZA194	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(9)
1ZA195	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	1
1ZA195	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(1)

Split-Strike Conversion IA Business Weekend Trade Detail¹

Analyzed Time Period²

Account Number	Trade Date	Settlement Date	Symbol	Issuer	Issue	Contracts or Shares
1ZA197	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	3
1ZA197	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(3)
1ZA198	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	10
1ZA198	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(10)
1ZA199	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	8
1ZA199	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(8)
1ZA201	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	10
1ZA201	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(10)
1ZA202	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	1
1ZA202	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(1)
1ZA203	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	1
1ZA203	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(1)
1ZA204	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	6
1ZA204	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(6)
1ZA206	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	3
1ZA206	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(3)
1ZA207	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	8
1ZA207	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(8)
1ZA208	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	4
1ZA208	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(4)
1ZA210	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	13
1ZA210	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(13)
1ZA211	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	6
1ZA211	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(6)
1ZA213	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	5
1ZA213	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(5)
1ZA215	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	9
1ZA215	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(9)
1ZA216	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	4
1ZA216	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(4)
1ZA217	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	7
1ZA217	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(7)
1ZA218	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	8
1ZA218	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(8)
1ZA219	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	2
1ZA219	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(2)
1ZA220	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	8
1ZA220	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(8)
1ZA221	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	3
1ZA221	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(3)
1ZA222	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	17
1ZA222	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(17)
1ZA223	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	17
1ZA223	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(17)
1ZA224	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	18
1ZA224	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(18)
1ZA225	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	18
1ZA225	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(18)
1ZA227	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	2
1ZA227	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(2)
1ZA228	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	9
1ZA228	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(9)
1ZA229	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	1
1ZA229	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(1)
1ZA230	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	13
1ZA230	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(13)
1ZA232	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	10
1ZA232	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(10)
1ZA234	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	3
1ZA234	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(3)
1ZA237	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	6
1ZA237	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(6)

Split-Strike Conversion IA Business Weekend Trade Detail¹

Analyzed Time Period²

Account Number	Trade Date	Settlement Date	Symbol	Issuer	Issue	Contracts or Shares
1ZA238	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	2
1ZA238	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(2)
1ZA239	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	3
1ZA239	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(3)
1ZA240	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	2
1ZA240	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(2)
1ZA241	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	3
1ZA241	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(3)
1ZA243	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	2
1ZA243	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(2)
1ZA244	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	6
1ZA244	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(6)
1ZA245	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	4
1ZA245	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(4)
1ZA246	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	3
1ZA246	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(3)
1ZA247	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	3
1ZA247	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(3)
1ZA249	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	46
1ZA249	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(46)
1ZA250	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	2
1ZA250	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(2)
1ZA252	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	2
1ZA252	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(2)
1ZA254	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	3
1ZA254	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(3)
1ZA255	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	7
1ZA255	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(7)
1ZA257	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	2
1ZA257	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(2)
1ZA260	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	20
1ZA260	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(20)
1ZA262	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	2
1ZA262	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(2)
1ZA263	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	1
1ZA263	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(1)
1ZA265	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	3
1ZA265	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(3)
1ZA266	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	3
1ZA266	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(3)
1ZA267	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	39
1ZA267	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(39)
1ZA268	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	7
1ZA268	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(7)
1ZA269	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	3
1ZA269	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(3)
1ZA270	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	5
1ZA270	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(5)
1ZA272	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	19
1ZA272	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(19)
1ZA274	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	16
1ZA274	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(16)
1ZA276	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	13
1ZA276	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(13)
1ZA277	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	27
1ZA277	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(27)
1ZA278	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	63
1ZA278	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(63)
1ZA279	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	3
1ZA279	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(3)
1ZA280	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	7
1ZA280	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(7)

Split-Strike Conversion IA Business Weekend Trade Detail¹

Analyzed Time Period²

Account Number	Trade Date	Settlement Date	Symbol	Issuer	Issue	Contracts or Shares
1ZA281	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	1
1ZA281	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(1)
1ZA283	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	18
1ZA283	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(18)
1ZA284	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	110
1ZA284	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(110)
1ZA285	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	7
1ZA285	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(7)
1ZA286	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	4
1ZA286	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(4)
1ZA287	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	14
1ZA287	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(14)
1ZA288	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	1
1ZA288	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(1)
1ZA289	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	5
1ZA289	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(5)
1ZA292	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	37
1ZA292	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(37)
1ZA293	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	3
1ZA293	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(3)
1ZA294	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	5
1ZA294	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(5)
1ZA295	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	3
1ZA295	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(3)
1ZA296	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	1
1ZA296	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(1)
1ZA297	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	2
1ZA297	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(2)
1ZA298	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	12
1ZA298	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(12)
1ZA300	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	1
1ZA300	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(1)
1ZA301	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	12
1ZA301	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(12)
1ZA302	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	8
1ZA302	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(8)
1ZA303	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	9
1ZA303	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(9)
1ZA305	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	2
1ZA305	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(2)
1ZA306	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	5
1ZA306	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(5)
1ZA307	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	17
1ZA307	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(17)
1ZA308	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	6
1ZA308	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(6)
1ZA309	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	7
1ZA309	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(7)
1ZA310	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	2
1ZA310	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(2)
1ZA311	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	6
1ZA311	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(6)
1ZA312	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	15
1ZA312	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(15)
1ZA313	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	3
1ZA313	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(3)
1ZA314	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	14
1ZA314	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(14)
1ZA315	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	20
1ZA315	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(20)
1ZA316	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	8
1ZA316	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(8)

Split-Strike Conversion IA Business Weekend Trade Detail¹

Analyzed Time Period²

Account Number	Trade Date	Settlement Date	Symbol	Issuer	Issue	Contracts or Shares
1ZA317	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	14
1ZA317	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(14)
1ZA318	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	3
1ZA318	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(3)
1ZA319	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	9
1ZA319	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(9)
1ZA320	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	24
1ZA320	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(24)
1ZA321	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	7
1ZA321	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(7)
1ZA323	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	25
1ZA323	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(25)
1ZA324	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	14
1ZA324	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(14)
1ZA325	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	4
1ZA325	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(4)
1ZA326	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	4
1ZA326	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(4)
1ZA327	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	2
1ZA327	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(2)
1ZA328	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	1
1ZA328	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(1)
1ZA330	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	5
1ZA330	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(5)
1ZA331	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	6
1ZA331	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(6)
1ZA332	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	2
1ZA332	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(2)
1ZA333	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	2
1ZA333	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(2)
1ZA334	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	19
1ZA334	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(19)
1ZA335	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	1
1ZA335	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(1)
1ZA336	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	5
1ZA336	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(5)
1ZA337	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	31
1ZA337	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(31)
1ZA338	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	5
1ZA338	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(5)
1ZA339	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	6
1ZA339	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(6)
1ZA342	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	15
1ZA342	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(15)
1ZA344	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	22
1ZA344	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(22)
1ZA346	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	3
1ZA346	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(3)
1ZA347	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	60
1ZA347	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(60)
1ZA348	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	35
1ZA348	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(35)
1ZA349	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	9
1ZA349	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(9)
1ZA350	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	3
1ZA350	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(3)
1ZA351	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	53
1ZA351	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(53)
1ZA353	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	17
1ZA353	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(17)
1ZA354	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	1
1ZA354	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(1)

Split-Strike Conversion IA Business Weekend Trade Detail¹

Analyzed Time Period²

Account Number	Trade Date	Settlement Date	Symbol	Issuer	Issue	Contracts or Shares
1ZA355	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	9
1ZA355	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(9)
1ZA356	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	3
1ZA356	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(3)
1ZA357	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	8
1ZA357	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(8)
1ZA359	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	8
1ZA359	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(8)
1ZA361	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	3
1ZA361	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(3)
1ZA362	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	7
1ZA362	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(7)
1ZA363	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	4
1ZA363	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(4)
1ZA364	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	1
1ZA364	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(1)
1ZA365	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	1
1ZA365	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(1)
1ZA366	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	1
1ZA366	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(1)
1ZA367	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	20
1ZA367	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(20)
1ZA368	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	16
1ZA368	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(16)
1ZA369	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	1
1ZA369	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(1)
1ZA370	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	1
1ZA370	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(1)
1ZA371	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	16
1ZA371	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(16)
1ZA372	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	39
1ZA372	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(39)
1ZA373	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	3
1ZA373	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(3)
1ZA374	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	4
1ZA374	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(4)
1ZA375	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	3
1ZA375	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(3)
1ZA376	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	21
1ZA376	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(21)
1ZA377	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	10
1ZA377	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(10)
1ZA378	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	1
1ZA378	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(1)
1ZA379	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	1
1ZA379	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(1)
1ZA380	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	2
1ZA380	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(2)
1ZA381	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	8
1ZA381	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(8)
1ZA382	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	5
1ZA382	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(5)
1ZA383	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	2
1ZA383	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(2)
1ZA386	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	15
1ZA386	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(15)
1ZA387	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	6
1ZA387	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(6)
1ZA388	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	1
1ZA388	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(1)
1ZA390	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	9
1ZA390	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(9)

Split-Strike Conversion IA Business Weekend Trade Detail¹

Analyzed Time Period²

Account Number	Trade Date	Settlement Date	Symbol	Issuer	Issue	Contracts or Shares
1ZA391	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	56
1ZA391	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(56)
1ZA392	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	1
1ZA392	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(1)
1ZA393	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	3
1ZA393	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(3)
1ZA394	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	7
1ZA394	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(7)
1ZA396	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	15
1ZA396	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(15)
1ZA397	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	1
1ZA397	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(1)
1ZA398	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	2
1ZA398	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(2)
1ZA399	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	1
1ZA399	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(1)
1ZA400	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	1
1ZA400	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(1)
1ZA401	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	9
1ZA401	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(9)
1ZA402	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	7
1ZA402	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(7)
1ZA404	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	7
1ZA404	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(7)
1ZA405	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	4
1ZA405	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(4)
1ZA406	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	3
1ZA406	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(3)
1ZA407	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	13
1ZA407	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(13)
1ZA408	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	4
1ZA408	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(4)
1ZA409	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	4
1ZA409	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(4)
1ZA410	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	4
1ZA410	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(4)
1ZA411	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	10
1ZA411	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(10)
1ZA412	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	5
1ZA412	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(5)
1ZA413	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	4
1ZA413	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(4)
1ZA414	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	8
1ZA414	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(8)
1ZA415	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	5
1ZA415	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(5)
1ZA416	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	2
1ZA416	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(2)
1ZA417	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	9
1ZA417	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(9)
1ZA418	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	6
1ZA418	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(6)
1ZA419	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	1
1ZA419	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(1)
1ZA420	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	9
1ZA420	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(9)
1ZA421	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	1
1ZA421	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(1)
1ZA422	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	1
1ZA422	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(1)
1ZA424	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	2
1ZA424	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(2)

Split-Strike Conversion IA Business Weekend Trade Detail¹

Analyzed Time Period²

Account Number	Trade Date	Settlement Date	Symbol	Issuer	Issue	Contracts or Shares
1ZA426	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	14
1ZA426	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(14)
1ZA427	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	12
1ZA427	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(12)
1ZA428	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	1
1ZA428	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(1)
1ZA429	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	7
1ZA429	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(7)
1ZA430	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	3
1ZA430	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(3)
1ZA431	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	2
1ZA431	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(2)
1ZA432	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	1
1ZA432	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(1)
1ZA433	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	1
1ZA433	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(1)
1ZA434	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	2
1ZA434	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(2)
1ZA435	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	6
1ZA435	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(6)
1ZA437	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	3
1ZA437	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(3)
1ZA438	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	1
1ZA438	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(1)
1ZA439	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	4
1ZA439	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(4)
1ZA440	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	6
1ZA440	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(6)
1ZA444	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	26
1ZA444	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(26)
1ZA445	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	22
1ZA445	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(22)
1ZA446	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	2
1ZA446	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(2)
1ZA447	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	15
1ZA447	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(15)
1ZA448	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	4
1ZA448	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(4)
1ZA449	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	1
1ZA449	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(1)
1ZA450	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	11
1ZA450	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(11)
1ZA451	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	2
1ZA451	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(2)
1ZA452	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	1
1ZA452	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(1)
1ZA454	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	11
1ZA454	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(11)
1ZA455	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	6
1ZA455	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(6)
1ZA456	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	1
1ZA456	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(1)
1ZA457	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	4
1ZA457	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(4)
1ZA458	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	2
1ZA458	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(2)
1ZA459	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	4
1ZA459	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(4)
1ZA460	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	8
1ZA460	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(8)
1ZA461	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	2
1ZA461	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(2)

Split-Strike Conversion IA Business Weekend Trade Detail¹

Analyzed Time Period²

Account Number	Trade Date	Settlement Date	Symbol	Issuer	Issue	Contracts or Shares
1ZA464	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	2
1ZA464	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(2)
1ZA465	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	5
1ZA465	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(5)
1ZA466	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	21
1ZA466	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(21)
1ZA467	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	65
1ZA467	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(65)
1ZA468	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	3
1ZA468	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(3)
1ZA470	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	28
1ZA470	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(28)
1ZA471	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	42
1ZA471	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(42)
1ZA472	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	1
1ZA472	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(1)
1ZA473	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	13
1ZA473	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(13)
1ZA474	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	1
1ZA474	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(1)
1ZA475	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	11
1ZA475	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(11)
1ZA476	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	11
1ZA476	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(11)
1ZA477	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	29
1ZA477	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(29)
1ZA478	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	10
1ZA478	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(10)
1ZA480	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	1
1ZA480	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(1)
1ZA481	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	1
1ZA481	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(1)
1ZA482	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	10
1ZA482	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(10)
1ZA483	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	15
1ZA483	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(15)
1ZA484	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	2
1ZA484	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(2)
1ZA485	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	2
1ZA485	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(2)
1ZA486	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	2
1ZA486	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(2)
1ZA487	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	19
1ZA487	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(19)
1ZA488	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	2
1ZA488	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(2)
1ZA490	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	1
1ZA490	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(1)
1ZA491	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	1
1ZA491	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(1)
1ZA492	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	3
1ZA492	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(3)
1ZA493	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	7
1ZA493	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(7)
1ZA494	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	3
1ZA494	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(3)
1ZA495	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	1
1ZA495	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(1)
1ZA496	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	1
1ZA496	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(1)
1ZA497	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	4
1ZA497	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(4)

Split-Strike Conversion IA Business Weekend Trade Detail¹

Analyzed Time Period²

Account Number	Trade Date	Settlement Date	Symbol	Issuer	Issue	Contracts or Shares
1ZA498	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	11
1ZA498	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(11)
1ZA501	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	7
1ZA501	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(7)
1ZA502	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	1
1ZA502	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(1)
1ZA504	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	1
1ZA504	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(1)
1ZA505	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	8
1ZA505	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(8)
1ZA508	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	1
1ZA508	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(1)
1ZA510	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	10
1ZA510	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(10)
1ZA511	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	1
1ZA511	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(1)
1ZA512	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	3
1ZA512	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(3)
1ZA513	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	4
1ZA513	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(4)
1ZA514	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	7
1ZA514	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(7)
1ZA515	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	1
1ZA515	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(1)
1ZA516	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	6
1ZA516	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(6)
1ZA517	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	2
1ZA517	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(2)
1ZA519	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	4
1ZA519	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(4)
1ZA521	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	33
1ZA521	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(33)
1ZA524	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	21
1ZA524	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(21)
1ZA525	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	8
1ZA525	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(8)
1ZA526	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	2
1ZA526	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(2)
1ZA527	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	15
1ZA527	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(15)
1ZA530	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	12
1ZA530	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(12)
1ZA531	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	1
1ZA531	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(1)
1ZA533	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	1
1ZA533	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(1)
1ZA534	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	59
1ZA534	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(59)
1ZA535	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	50
1ZA535	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(50)
1ZA538	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	24
1ZA538	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(24)
1ZA539	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	15
1ZA539	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(15)
1ZA542	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	39
1ZA542	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(39)
1ZA543	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	1
1ZA543	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(1)
1ZA545	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	4
1ZA545	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(4)
1ZA546	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	3
1ZA546	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(3)

Split-Strike Conversion IA Business Weekend Trade Detail¹

Analyzed Time Period²

Account Number	Trade Date	Settlement Date	Symbol	Issuer	Issue	Contracts or Shares
1ZA547	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	3
1ZA547	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(3)
1ZA548	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	3
1ZA548	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(3)
1ZA549	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	1
1ZA549	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(1)
1ZA551	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	3
1ZA551	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(3)
1ZA553	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	2
1ZA553	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(2)
1ZA554	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	2
1ZA554	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(2)
1ZA556	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	6
1ZA556	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(6)
1ZA557	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	3
1ZA557	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(3)
1ZA558	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	2
1ZA558	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(2)
1ZA559	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	3
1ZA559	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(3)
1ZA561	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	4
1ZA561	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(4)
1ZA562	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	5
1ZA562	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(5)
1ZA564	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	8
1ZA564	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(8)
1ZA565	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	1
1ZA565	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(1)
1ZA566	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	2
1ZA566	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(2)
1ZA567	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	4
1ZA567	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(4)
1ZA569	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	4
1ZA569	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(4)
1ZA570	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	11
1ZA570	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(11)
1ZA571	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	2
1ZA571	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(2)
1ZA574	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	3
1ZA574	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(3)
1ZA575	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	1
1ZA575	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(1)
1ZA576	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	4
1ZA576	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(4)
1ZA578	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	1
1ZA578	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(1)
1ZA579	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	8
1ZA579	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(8)
1ZA580	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	1
1ZA580	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(1)
1ZA581	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	6
1ZA581	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(6)
1ZA582	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	6
1ZA582	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(6)
1ZA583	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	11
1ZA583	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(11)
1ZA584	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	7
1ZA584	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(7)
1ZA586	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	12
1ZA586	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(12)
1ZA587	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	77
1ZA587	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(77)

Split-Strike Conversion IA Business Weekend Trade Detail¹

Analyzed Time Period²

Account Number	Trade Date	Settlement Date	Symbol	Issuer	Issue	Contracts or Shares
1ZA588	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	8
1ZA588	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(8)
1ZA590	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	1
1ZA590	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(1)
1ZA592	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	18
1ZA592	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(18)
1ZA593	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	7
1ZA593	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(7)
1ZA594	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	2
1ZA594	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(2)
1ZA595	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	5
1ZA595	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(5)
1ZA596	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	3
1ZA596	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(3)
1ZA597	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	1
1ZA597	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(1)
1ZA598	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	13
1ZA598	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(13)
1ZA599	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	4
1ZA599	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(4)
1ZA600	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	1
1ZA600	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(1)
1ZA601	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	10
1ZA601	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(10)
1ZA602	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	3
1ZA602	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(3)
1ZA606	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	31
1ZA606	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(31)
1ZA607	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	4
1ZA607	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(4)
1ZA608	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	4
1ZA608	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(4)
1ZA610	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	1
1ZA610	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(1)
1ZA612	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	1
1ZA612	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(1)
1ZA614	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	1
1ZA614	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(1)
1ZA615	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	5
1ZA615	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(5)
1ZA616	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	3
1ZA616	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(3)
1ZA620	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	15
1ZA620	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(15)
1ZA621	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	22
1ZA621	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(22)
1ZA623	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	2
1ZA623	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(2)
1ZA624	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	7
1ZA624	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(7)
1ZA625	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	5
1ZA625	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(5)
1ZA626	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	2
1ZA626	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(2)
1ZA628	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	2
1ZA628	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(2)
1ZA629	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	3
1ZA629	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(3)
1ZA630	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	3
1ZA630	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(3)
1ZA631	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	3
1ZA631	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(3)

Split-Strike Conversion IA Business Weekend Trade Detail¹

Analyzed Time Period²

Account Number	Trade Date	Settlement Date	Symbol	Issuer	Issue	Contracts or Shares
1ZA632	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	2
1ZA632	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(2)
1ZA633	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	2
1ZA633	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(2)
1ZA636	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	1
1ZA636	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(1)
1ZA639	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	3
1ZA639	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(3)
1ZA640	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	11
1ZA640	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(11)
1ZA641	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	1
1ZA641	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(1)
1ZA642	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	3
1ZA642	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(3)
1ZA644	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	14
1ZA644	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(14)
1ZA645	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	8
1ZA645	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(8)
1ZA647	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	2
1ZA647	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(2)
1ZA648	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	5
1ZA648	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(5)
1ZA649	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	6
1ZA649	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(6)
1ZA650	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	12
1ZA650	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(12)
1ZA651	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	26
1ZA651	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(26)
1ZA654	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	5
1ZA654	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(5)
1ZA655	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	6
1ZA655	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(6)
1ZA657	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	4
1ZA657	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(4)
1ZA658	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	42
1ZA658	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(42)
1ZA659	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	1
1ZA659	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(1)
1ZA660	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	1
1ZA660	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(1)
1ZA661	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	1
1ZA661	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(1)
1ZA662	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	4
1ZA662	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(4)
1ZA663	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	3
1ZA663	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(3)
1ZA666	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	17
1ZA666	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(17)
1ZA668	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	3
1ZA668	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(3)
1ZA669	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	4
1ZA669	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(4)
1ZA671	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	39
1ZA671	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(39)
1ZA672	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	1
1ZA672	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(1)
1ZA673	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	1
1ZA673	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(1)
1ZA674	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	1
1ZA674	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(1)
1ZA675	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	2
1ZA675	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(2)

Split-Strike Conversion IA Business Weekend Trade Detail¹

Analyzed Time Period²

Account Number	Trade Date	Settlement Date	Symbol	Issuer	Issue	Contracts or Shares
1ZA677	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	1
1ZA677	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(1)
1ZA678	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	2
1ZA678	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(2)
1ZA680	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	9
1ZA680	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(9)
1ZA683	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	9
1ZA683	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(9)
1ZA686	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	3
1ZA686	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(3)
1ZA687	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	1
1ZA687	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(1)
1ZA689	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	38
1ZA689	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(38)
1ZA691	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	1
1ZA691	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(1)
1ZA692	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	1
1ZA692	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(1)
1ZA693	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	1
1ZA693	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(1)
1ZA696	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	2
1ZA696	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(2)
1ZA698	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	1
1ZA698	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(1)
1ZA699	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	10
1ZA699	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(10)
1ZA702	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	1
1ZA702	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(1)
1ZA703	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	6
1ZA703	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(6)
1ZA705	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	2
1ZA705	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(2)
1ZA706	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	1
1ZA706	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(1)
1ZA707	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	5
1ZA707	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(5)
1ZA708	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	4
1ZA708	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(4)
1ZA709	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	3
1ZA709	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(3)
1ZA710	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	2
1ZA710	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(2)
1ZA711	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	3
1ZA711	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(3)
1ZA714	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	5
1ZA714	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(5)
1ZA715	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	7
1ZA715	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(7)
1ZA716	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	49
1ZA716	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(49)
1ZA717	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	2
1ZA717	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(2)
1ZA718	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	1
1ZA718	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(1)
1ZA719	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	1
1ZA719	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(1)
1ZA720	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	1
1ZA720	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(1)
1ZA722	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	8
1ZA722	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(8)
1ZA723	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	5
1ZA723	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(5)

Split-Strike Conversion IA Business Weekend Trade Detail¹

Analyzed Time Period²

Account Number	Trade Date	Settlement Date	Symbol	Issuer	Issue	Contracts or Shares
1ZA725	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	3
1ZA725	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(3)
1ZA726	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	3
1ZA726	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(3)
1ZA727	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	2
1ZA727	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(2)
1ZA728	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	1
1ZA728	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(1)
1ZA729	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	5
1ZA729	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(5)
1ZA731	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	1
1ZA731	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(1)
1ZA732	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	2
1ZA732	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(2)
1ZA733	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	17
1ZA733	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(17)
1ZA734	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	8
1ZA734	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(8)
1ZA735	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	13
1ZA735	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(13)
1ZA736	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	8
1ZA736	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(8)
1ZA737	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	1
1ZA737	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(1)
1ZA739	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	2
1ZA739	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(2)
1ZA740	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	1
1ZA740	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(1)
1ZA742	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	3
1ZA742	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(3)
1ZA743	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	1
1ZA743	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(1)
1ZA746	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	2
1ZA746	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(2)
1ZA747	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	5
1ZA747	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(5)
1ZA748	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	2
1ZA748	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(2)
1ZA749	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	5
1ZA749	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(5)
1ZA750	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	2
1ZA750	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(2)
1ZA751	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	2
1ZA751	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(2)
1ZA752	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	5
1ZA752	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(5)
1ZA753	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	5
1ZA753	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(5)
1ZA756	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	15
1ZA756	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(15)
1ZA757	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	16
1ZA757	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(16)
1ZA758	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	1
1ZA758	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(1)
1ZA759	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	2
1ZA759	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(2)
1ZA761	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	1
1ZA761	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(1)
1ZA762	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	1
1ZA762	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(1)
1ZA764	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	2
1ZA764	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(2)

Split-Strike Conversion IA Business Weekend Trade Detail¹

Analyzed Time Period²

Account Number	Trade Date	Settlement Date	Symbol	Issuer	Issue	Contracts or Shares
1ZA765	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	4
1ZA765	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(4)
1ZA766	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	19
1ZA766	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(19)
1ZA767	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	3
1ZA767	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(3)
1ZA768	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	2
1ZA768	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(2)
1ZA770	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	1
1ZA770	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(1)
1ZA771	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	2
1ZA771	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(2)
1ZA772	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	2
1ZA772	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(2)
1ZA773	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	1
1ZA773	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(1)
1ZA775	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	19
1ZA775	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(19)
1ZA777	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	2
1ZA777	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(2)
1ZA778	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	6
1ZA778	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(6)
1ZA779	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	7
1ZA779	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(7)
1ZA780	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	26
1ZA780	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(26)
1ZA781	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	32
1ZA781	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(32)
1ZA783	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	1
1ZA783	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(1)
1ZA785	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	26
1ZA785	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(26)
1ZA786	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	20
1ZA786	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(20)
1ZA787	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	24
1ZA787	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(24)
1ZA788	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	27
1ZA788	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(27)
1ZA789	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	40
1ZA789	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(40)
1ZA790	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	1
1ZA790	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(1)
1ZA792	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	40
1ZA792	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(40)
1ZA793	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	3
1ZA793	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(3)
1ZA794	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	3
1ZA794	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(3)
1ZA795	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	14
1ZA795	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(14)
1ZA796	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	7
1ZA796	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(7)
1ZA797	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	1
1ZA797	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(1)
1ZA798	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	1
1ZA798	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(1)
1ZA799	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	12
1ZA799	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(12)
1ZA802	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	3
1ZA802	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(3)
1ZA803	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	3
1ZA803	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(3)

Split-Strike Conversion IA Business Weekend Trade Detail¹

Analyzed Time Period²

Account Number	Trade Date	Settlement Date	Symbol	Issuer	Issue	Contracts or Shares
1ZA804	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	3
1ZA804	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(3)
1ZA805	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	2
1ZA805	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(2)
1ZA808	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	16
1ZA808	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(16)
1ZA809	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	1
1ZA809	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(1)
1ZA810	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	17
1ZA810	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(17)
1ZA811	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	4
1ZA811	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(4)
1ZA812	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	1
1ZA812	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(1)
1ZA814	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	2
1ZA814	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(2)
1ZA817	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	3
1ZA817	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(3)
1ZA818	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	2
1ZA818	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(2)
1ZA820	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	4
1ZA820	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(4)
1ZA822	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	7
1ZA822	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(7)
1ZA823	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	49
1ZA823	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(49)
1ZA825	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	3
1ZA825	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(3)
1ZA828	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	13
1ZA828	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(13)
1ZA829	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	1
1ZA829	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(1)
1ZA830	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	6
1ZA830	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(6)
1ZA831	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	2
1ZA831	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(2)
1ZA834	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	1
1ZA834	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(1)
1ZA835	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	1
1ZA835	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(1)
1ZA836	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	4
1ZA836	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(4)
1ZA837	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	8
1ZA837	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(8)
1ZA838	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	10
1ZA838	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(10)
1ZA839	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	1
1ZA839	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(1)
1ZA840	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	2
1ZA840	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(2)
1ZA841	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	18
1ZA841	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(18)
1ZA844	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	1
1ZA844	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(1)
1ZA845	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	4
1ZA845	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(4)
1ZA848	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	10
1ZA848	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(10)
1ZA850	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	9
1ZA850	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(9)
1ZA851	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	3
1ZA851	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(3)

Split-Strike Conversion IA Business Weekend Trade Detail¹

Analyzed Time Period²

Account Number	Trade Date	Settlement Date	Symbol	Issuer	Issue	Contracts or Shares
1ZA852	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	5
1ZA852	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(5)
1ZA853	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	1
1ZA853	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(1)
1ZA854	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	6
1ZA854	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(6)
1ZA856	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	5
1ZA856	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(5)
1ZA858	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	19
1ZA858	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(19)
1ZA859	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	19
1ZA859	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(19)
1ZA865	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	7
1ZA865	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(7)
1ZA866	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	10
1ZA866	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(10)
1ZA867	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	3
1ZA867	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(3)
1ZA868	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	3
1ZA868	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(3)
1ZA869	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	11
1ZA869	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(11)
1ZA871	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	12
1ZA871	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(12)
1ZA872	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	1
1ZA872	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(1)
1ZA873	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	47
1ZA873	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(47)
1ZA874	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	31
1ZA874	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(31)
1ZA877	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	2
1ZA877	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(2)
1ZA878	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	2
1ZA878	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(2)
1ZA879	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	35
1ZA879	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(35)
1ZA881	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	3
1ZA881	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(3)
1ZA883	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	3
1ZA883	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(3)
1ZA886	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	3
1ZA886	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(3)
1ZA891	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	3
1ZA891	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(3)
1ZA892	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	2
1ZA892	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(2)
1ZA893	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	12
1ZA893	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(12)
1ZA894	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	15
1ZA894	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(15)
1ZA895	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	4
1ZA895	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(4)
1ZA896	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	6
1ZA896	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(6)
1ZA898	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	1
1ZA898	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(1)
1ZA900	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	9
1ZA900	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(9)
1ZA901	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	1
1ZA901	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(1)
1ZA902	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	39
1ZA902	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(39)

Split-Strike Conversion IA Business Weekend Trade Detail¹

Analyzed Time Period²

Account Number	Trade Date	Settlement Date	Symbol	Issuer	Issue	Contracts or Shares
1ZA903	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	5
1ZA903	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(5)
1ZA905	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	1
1ZA905	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(1)
1ZA911	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	7
1ZA911	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(7)
1ZA912	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	1
1ZA912	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(1)
1ZA913	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	8
1ZA913	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(8)
1ZA915	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	21
1ZA915	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(21)
1ZA916	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	1
1ZA916	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(1)
1ZA917	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	6
1ZA917	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(6)
1ZA918	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	15
1ZA918	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(15)
1ZA919	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	1
1ZA919	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(1)
1ZA920	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	1
1ZA920	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(1)
1ZA921	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	5
1ZA921	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(5)
1ZA922	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	2
1ZA922	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(2)
1ZA923	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	1
1ZA923	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(1)
1ZA924	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	28
1ZA924	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(28)
1ZA925	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	2
1ZA925	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(2)
1ZA926	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	7
1ZA926	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(7)
1ZA931	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	3
1ZA931	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(3)
1ZA932	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	1
1ZA932	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(1)
1ZA933	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	36
1ZA933	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(36)
1ZA934	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	8
1ZA934	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(8)
1ZA937	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	2
1ZA937	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(2)
1ZA938	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	2
1ZA938	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(2)
1ZA940	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	7
1ZA940	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(7)
1ZA941	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	1
1ZA941	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(1)
1ZA942	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	1
1ZA942	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(1)
1ZA943	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	12
1ZA943	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(12)
1ZA944	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	2
1ZA944	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(2)
1ZA947	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	19
1ZA947	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(19)
1ZA948	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	5
1ZA948	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(5)
1ZA950	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	1
1ZA950	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(1)

Split-Strike Conversion IA Business Weekend Trade Detail¹

Analyzed Time Period²

Account Number	Trade Date	Settlement Date	Symbol	Issuer	Issue	Contracts or Shares
1ZA951	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	2
1ZA951	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(2)
1ZA953	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	1
1ZA953	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(1)
1ZA956	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	5
1ZA956	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(5)
1ZA957	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	21
1ZA957	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(21)
1ZA959	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	18
1ZA959	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(18)
1ZA962	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	1
1ZA962	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(1)
1ZA964	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	8
1ZA964	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(8)
1ZA965	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	11
1ZA965	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(11)
1ZA966	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	4
1ZA966	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(4)
1ZA968	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	8
1ZA968	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(8)
1ZA969	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	24
1ZA969	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(24)
1ZA970	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	23
1ZA970	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(23)
1ZA972	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	6
1ZA972	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(6)
1ZA973	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	1
1ZA973	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(1)
1ZA974	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	1
1ZA974	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(1)
1ZA975	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	8
1ZA975	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(8)
1ZA977	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	14
1ZA977	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(14)
1ZA978	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	18
1ZA978	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(18)
1ZA979	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	15
1ZA979	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(15)
1ZA981	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	1
1ZA981	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(1)
1ZA982	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	27
1ZA982	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(27)
1ZA983	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	8
1ZA983	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(8)
1ZA984	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	1
1ZA984	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(1)
1ZA985	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	1
1ZA985	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(1)
1ZA986	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	2
1ZA986	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(2)
1ZA987	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	1
1ZA987	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(1)
1ZA989	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	2
1ZA989	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(2)
1ZA990	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	4
1ZA990	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(4)
1ZA991	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	32
1ZA991	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(32)
1ZA992	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	3
1ZA992	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(3)
1ZA993	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	4
1ZA993	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(4)

Split-Strike Conversion IA Business Weekend Trade Detail¹

Analyzed Time Period²

Account Number	Trade Date	Settlement Date	Symbol	Issuer	Issue	Contracts or Shares
1ZA994	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	46
1ZA994	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(46)
1ZA995	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	82
1ZA995	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(82)
1ZA999	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	1
1ZA999	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(1)
1ZB001	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	30
1ZB001	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(30)
1ZB002	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	2
1ZB002	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(2)
1ZB003	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	1
1ZB003	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(1)
1ZB008	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	2
1ZB008	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(2)
1ZB009	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	1
1ZB009	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(1)
1ZB010	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	17
1ZB010	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(17)
1ZB011	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	2
1ZB011	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(2)
1ZB012	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	1
1ZB012	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(1)
1ZB013	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	33
1ZB013	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(33)
1ZB014	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	1
1ZB014	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(1)
1ZB015	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	31
1ZB015	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(31)
1ZB016	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	3
1ZB016	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(3)
1ZB017	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	3
1ZB017	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(3)
1ZB019	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	6
1ZB019	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(6)
1ZB020	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	6
1ZB020	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(6)
1ZB021	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	11
1ZB021	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(11)
1ZB022	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	4
1ZB022	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(4)
1ZB023	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	4
1ZB023	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(4)
1ZB025	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	2
1ZB025	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(2)
1ZB026	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	2
1ZB026	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(2)
1ZB027	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	7
1ZB027	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(7)
1ZB028	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	11
1ZB028	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(11)
1ZB029	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	1
1ZB029	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(1)
1ZB031	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	6
1ZB031	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(6)
1ZB032	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	87
1ZB032	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(87)
1ZB033	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	4
1ZB033	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(4)
1ZB034	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	4
1ZB034	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(4)
1ZB037	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	10
1ZB037	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(10)

Split-Strike Conversion IA Business Weekend Trade Detail¹

Analyzed Time Period²

Account Number	Trade Date	Settlement Date	Symbol	Issuer	Issue	Contracts or Shares
1ZB038	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	1
1ZB038	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(1)
1ZB039	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	7
1ZB039	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(7)
1ZB042	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	8
1ZB042	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(8)
1ZB044	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	1
1ZB044	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(1)
1ZB045	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	12
1ZB045	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(12)
1ZB046	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	141
1ZB046	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(141)
1ZB047	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	1
1ZB047	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(1)
1ZB048	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	2
1ZB048	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(2)
1ZB049	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	5
1ZB049	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(5)
1ZB050	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	7
1ZB050	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(7)
1ZB052	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	2
1ZB052	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(2)
1ZB053	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	2
1ZB053	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(2)
1ZB054	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	17
1ZB054	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(17)
1ZB055	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	15
1ZB055	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(15)
1ZB056	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	15
1ZB056	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(15)
1ZB057	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	4
1ZB057	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(4)
1ZB059	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	6
1ZB059	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(6)
1ZB061	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	1
1ZB061	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(1)
1ZB062	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	13
1ZB062	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(13)
1ZB064	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	2
1ZB064	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(2)
1ZB065	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	3
1ZB065	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(3)
1ZB066	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	2
1ZB066	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(2)
1ZB067	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	11
1ZB067	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(11)
1ZB068	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	26
1ZB068	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(26)
1ZB070	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	1
1ZB070	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(1)
1ZB071	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	14
1ZB071	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(14)
1ZB072	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	17
1ZB072	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(17)
1ZB073	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	14
1ZB073	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(14)
1ZB076	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	4
1ZB076	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(4)
1ZB078	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	6
1ZB078	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(6)
1ZB079	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	1
1ZB079	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(1)

Split-Strike Conversion IA Business Weekend Trade Detail¹

Analyzed Time Period²

Account Number	Trade Date	Settlement Date	Symbol	Issuer	Issue	Contracts or Shares
1ZB080	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	15
1ZB080	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(15)
1ZB081	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	2
1ZB081	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(2)
1ZB083	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	8
1ZB083	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(8)
1ZB084	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	3
1ZB084	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(3)
1ZB085	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	94
1ZB085	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(94)
1ZB086	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	6
1ZB086	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(6)
1ZB089	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	3
1ZB089	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(3)
1ZB091	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	7
1ZB091	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(7)
1ZB094	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	3
1ZB094	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(3)
1ZB095	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	7
1ZB095	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(7)
1ZB096	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	3
1ZB096	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(3)
1ZB097	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	21
1ZB097	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(21)
1ZB098	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	3
1ZB098	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(3)
1ZB099	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	4
1ZB099	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(4)
1ZB100	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	11
1ZB100	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(11)
1ZB102	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	22
1ZB102	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(22)
1ZB103	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	4
1ZB103	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(4)
1ZB104	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	4
1ZB104	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(4)
1ZB106	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	3
1ZB106	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(3)
1ZB107	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	5
1ZB107	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(5)
1ZB108	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	1
1ZB108	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(1)
1ZB109	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	4
1ZB109	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(4)
1ZB110	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	2
1ZB110	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(2)
1ZB111	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	1
1ZB111	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(1)
1ZB112	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	4
1ZB112	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(4)
1ZB113	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	20
1ZB113	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(20)
1ZB116	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	8
1ZB116	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(8)
1ZB117	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	6
1ZB117	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(6)
1ZB118	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	3
1ZB118	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(3)
1ZB119	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	14
1ZB119	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(14)
1ZB123	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	20
1ZB123	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(20)

Split-Strike Conversion IA Business Weekend Trade Detail¹

Analyzed Time Period²

Account Number	Trade Date	Settlement Date	Symbol	Issuer	Issue	Contracts or Shares
1ZB125	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	58
1ZB125	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(58)
1ZB129	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	4
1ZB129	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(4)
1ZB131	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	8
1ZB131	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(8)
1ZB132	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	68
1ZB132	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(68)
1ZB136	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	2
1ZB136	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(2)
1ZB137	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	44
1ZB137	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(44)
1ZB138	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	12
1ZB138	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(12)
1ZB139	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	15
1ZB139	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(15)
1ZB140	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	19
1ZB140	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(19)
1ZB141	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	17
1ZB141	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(17)
1ZB143	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	123
1ZB143	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(123)
1ZB144	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	5
1ZB144	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(5)
1ZB145	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	14
1ZB145	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(14)
1ZB224	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	1
1ZB224	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(1)
1ZB226	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	19
1ZB226	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(19)
1ZB227	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	15
1ZB227	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(15)
1ZB228	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	9
1ZB228	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(9)
1ZB229	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	9
1ZB229	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(9)
1ZB230	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	9
1ZB230	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(9)
1ZB231	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	7
1ZB231	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(7)
1ZB232	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	12
1ZB232	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(12)
1ZB233	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	6
1ZB233	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(6)
1ZB234	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	2
1ZB234	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(2)
1ZB235	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	1
1ZB235	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(1)
1ZB237	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	41
1ZB237	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(41)
1ZB239	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	1
1ZB239	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(1)
1ZB240	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	12
1ZB240	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(12)
1ZB241	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	6
1ZB241	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(6)
1ZB242	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	50
1ZB242	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(50)
1ZB243	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	11
1ZB243	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(11)
1ZB244	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	12
1ZB244	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(12)

Split-Strike Conversion IA Business Weekend Trade Detail¹

Analyzed Time Period²

Account Number	Trade Date	Settlement Date	Symbol	Issuer	Issue	Contracts or Shares
1ZB246	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	4
1ZB246	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(4)
1ZB247	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	4
1ZB247	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(4)
1ZB248	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	4
1ZB248	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(4)
1ZB249	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	41
1ZB249	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(41)
1ZB250	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	41
1ZB250	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(41)
1ZB251	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	25
1ZB251	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(25)
1ZB252	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	7
1ZB252	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(7)
1ZB253	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	19
1ZB253	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(19)
1ZB254	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	1
1ZB254	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(1)
1ZB255	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	31
1ZB255	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(31)
1ZB256	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	27
1ZB256	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(27)
1ZB257	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	44
1ZB257	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(44)
1ZB258	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	12
1ZB258	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(12)
1ZB260	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	8
1ZB260	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(8)
1ZB261	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	9
1ZB261	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(9)
1ZB262	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	13
1ZB262	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(13)
1ZB264	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	42
1ZB264	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(42)
1ZB265	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	1
1ZB265	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(1)
1ZB267	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	3
1ZB267	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(3)
1ZB268	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	22
1ZB268	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(22)
1ZB269	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	3
1ZB269	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(3)
1ZB270	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	11
1ZB270	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(11)
1ZB271	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	24
1ZB271	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(24)
1ZB272	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	17
1ZB272	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(17)
1ZB273	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	4
1ZB273	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(4)
1ZB274	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	10
1ZB274	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(10)
1ZB275	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	5
1ZB275	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(5)
1ZB276	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	2
1ZB276	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(2)
1ZB277	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	24
1ZB277	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(24)
1ZB279	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	35
1ZB279	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(35)
1ZB280	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	1
1ZB280	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(1)

Split-Strike Conversion IA Business Weekend Trade Detail¹

Analyzed Time Period²

Account Number	Trade Date	Settlement Date	Symbol	Issuer	Issue	Contracts or Shares
1ZB281	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	1
1ZB281	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(1)
1ZB282	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	4
1ZB282	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(4)
1ZB283	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	16
1ZB283	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(16)
1ZB285	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	13
1ZB285	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(13)
1ZB286	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	8
1ZB286	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(8)
1ZB288	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	7
1ZB288	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(7)
1ZB292	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	1
1ZB292	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(1)
1ZB293	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	6
1ZB293	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(6)
1ZB294	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	5
1ZB294	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(5)
1ZB295	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	73
1ZB295	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(73)
1ZB296	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	11
1ZB296	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(11)
1ZB297	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	20
1ZB297	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(20)
1ZB299	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	3
1ZB299	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(3)
1ZB300	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	12
1ZB300	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(12)
1ZB301	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	26
1ZB301	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(26)
1ZB302	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	32
1ZB302	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(32)
1ZB303	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	22
1ZB303	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(22)
1ZB304	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	22
1ZB304	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(22)
1ZB305	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	6
1ZB305	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(6)
1ZB306	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	12
1ZB306	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(12)
1ZB307	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	14
1ZB307	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(14)
1ZB308	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	35
1ZB308	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(35)
1ZB309	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	54
1ZB309	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(54)
1ZB310	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	11
1ZB310	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(11)
1ZB311	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	19
1ZB311	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(19)
1ZB312	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	28
1ZB312	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(28)
1ZB313	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	27
1ZB313	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(27)
1ZB314	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	50
1ZB314	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(50)
1ZB315	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	27
1ZB315	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(27)
1ZB316	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	20
1ZB316	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(20)
1ZB317	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	15
1ZB317	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(15)

Split-Strike Conversion IA Business Weekend Trade Detail¹

Analyzed Time Period²

Account Number	Trade Date	Settlement Date	Symbol	Issuer	Issue	Contracts or Shares
1ZB319	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	7
1ZB319	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(7)
1ZB320	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	1
1ZB320	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(1)
1ZB321	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	15
1ZB321	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(15)
1ZB322	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	7
1ZB322	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(7)
1ZB323	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	3
1ZB323	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(3)
1ZB324	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	91
1ZB324	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(91)
1ZB325	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	20
1ZB325	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(20)
1ZB326	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	40
1ZB326	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(40)
1ZB327	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	6
1ZB327	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(6)
1ZB328	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	4
1ZB328	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(4)
1ZB329	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	22
1ZB329	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(22)
1ZB331	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	2
1ZB331	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(2)
1ZB332	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	43
1ZB332	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(43)
1ZB333	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	43
1ZB333	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(43)
1ZB334	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	17
1ZB334	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(17)
1ZB335	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	75
1ZB335	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(75)
1ZB336	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	5
1ZB336	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(5)
1ZB337	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	6
1ZB337	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(6)
1ZB338	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	7
1ZB338	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(7)
1ZB340	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	27
1ZB340	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(27)
1ZB341	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	22
1ZB341	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(22)
1ZB342	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	2
1ZB342	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(2)
1ZB344	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	18
1ZB344	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(18)
1ZB345	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	14
1ZB345	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(14)
1ZB346	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	19
1ZB346	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(19)
1ZB347	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	2
1ZB347	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(2)
1ZB348	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	19
1ZB348	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(19)
1ZB349	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	121
1ZB349	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(121)
1ZB350	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	2
1ZB350	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(2)
1ZB351	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	2
1ZB351	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(2)
1ZB352	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	15
1ZB352	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(15)

Split-Strike Conversion IA Business Weekend Trade Detail¹

Analyzed Time Period²

Account Number	Trade Date	Settlement Date	Symbol	Issuer	Issue	Contracts or Shares
1ZB353	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	21
1ZB353	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(21)
1ZB354	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	2
1ZB354	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(2)
1ZB355	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	16
1ZB355	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(16)
1ZB356	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	30
1ZB356	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(30)
1ZB358	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	2
1ZB358	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(2)
1ZB359	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	101
1ZB359	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(101)
1ZB360	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	10
1ZB360	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(10)
1ZB361	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	10
1ZB361	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(10)
1ZB362	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	6
1ZB362	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(6)
1ZB363	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	31
1ZB363	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(31)
1ZB364	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	9
1ZB364	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(9)
1ZB365	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	6
1ZB365	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(6)
1ZB366	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	1
1ZB366	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(1)
1ZB367	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	21
1ZB367	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(21)
1ZB368	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	6
1ZB368	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(6)
1ZB370	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	1
1ZB370	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(1)
1ZB371	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	1
1ZB371	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(1)
1ZB372	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	17
1ZB372	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(17)
1ZB373	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	1
1ZB373	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(1)
1ZB374	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	38
1ZB374	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(38)
1ZB375	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	7
1ZB375	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(7)
1ZB376	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	10
1ZB376	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(10)
1ZB377	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	1
1ZB377	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(1)
1ZB378	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	5
1ZB378	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(5)
1ZB379	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	5
1ZB379	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(5)
1ZB380	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	5
1ZB380	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(5)
1ZB381	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	10
1ZB381	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(10)
1ZG001	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	4
1ZG001	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(4)
1ZG002	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	1
1ZG002	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(1)
1ZG003	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	3
1ZG003	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(3)
1ZG005	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	1
1ZG005	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(1)

Split-Strike Conversion IA Business Weekend Trade Detail¹

Analyzed Time Period²

Account Number	Trade Date	Settlement Date	Symbol	Issuer	Issue	Contracts or Shares
1ZG007	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	2
1ZG007	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(2)
1ZG008	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	1
1ZG008	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(1)
1ZG009	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	1
1ZG009	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(1)
1ZG010	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	1
1ZG010	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(1)
1ZG012	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	1
1ZG012	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(1)
1ZG017	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	3
1ZG017	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(3)
1ZG022	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	8
1ZG022	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(8)
1ZG024	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	2
1ZG024	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(2)
1ZG025	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	1
1ZG025	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(1)
1ZG026	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	3
1ZG026	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(3)
1ZG029	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	2
1ZG029	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(2)
1ZG032	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	2
1ZG032	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(2)
1ZG035	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	2
1ZG035	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(2)
1ZR001	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	5
1ZR001	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(5)
1ZR002	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	28
1ZR002	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(28)
1ZR003	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	3
1ZR003	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(3)
1ZR004	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	57
1ZR004	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(57)
1ZR005	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	41
1ZR005	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(41)
1ZR006	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	28
1ZR006	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(28)
1ZR007	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	4
1ZR007	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(4)
1ZR008	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	12
1ZR008	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(12)
1ZR009	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	1
1ZR009	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(1)
1ZR010	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	53
1ZR010	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(53)
1ZR011	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	14
1ZR011	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(14)
1ZR012	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	4
1ZR012	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(4)
1ZR013	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	5
1ZR013	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(5)
1ZR014	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	43
1ZR014	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(43)
1ZR015	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	13
1ZR015	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(13)
1ZR017	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	2
1ZR017	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(2)
1ZR018	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	3
1ZR018	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(3)
1ZR019	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	3
1ZR019	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(3)

Split-Strike Conversion IA Business Weekend Trade Detail¹

Analyzed Time Period²

Account Number	Trade Date	Settlement Date	Symbol	Issuer	Issue	Contracts or Shares
1ZR020	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	1
1ZR020	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(1)
1ZR021	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	1
1ZR021	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(1)
1ZR022	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	6
1ZR022	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(6)
1ZR023	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	5
1ZR023	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(5)
1ZR024	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	26
1ZR024	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(26)
1ZR025	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	1
1ZR025	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(1)
1ZR027	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	2
1ZR027	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(2)
1ZR029	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	1
1ZR029	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(1)
1ZR030	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	3
1ZR030	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(3)
1ZR031	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	21
1ZR031	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(21)
1ZR032	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	1
1ZR032	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(1)
1ZR033	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	5
1ZR033	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(5)
1ZR034	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	20
1ZR034	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(20)
1ZR035	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	2
1ZR035	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(2)
1ZR036	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	1
1ZR036	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(1)
1ZR037	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	3
1ZR037	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(3)
1ZR038	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	3
1ZR038	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(3)
1ZR039	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	3
1ZR039	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(3)
1ZR040	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	39
1ZR040	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(39)
1ZR041	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	10
1ZR041	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(10)
1ZR042	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	15
1ZR042	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(15)
1ZR043	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	17
1ZR043	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(17)
1ZR044	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	1
1ZR044	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(1)
1ZR045	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	5
1ZR045	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(5)
1ZR046	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	11
1ZR046	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(11)
1ZR047	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	12
1ZR047	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(12)
1ZR048	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	2
1ZR048	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(2)
1ZR049	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	8
1ZR049	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(8)
1ZR050	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	15
1ZR050	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(15)
1ZR051	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	13
1ZR051	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(13)
1ZR052	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	2
1ZR052	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(2)

Split-Strike Conversion IA Business Weekend Trade Detail¹

Analyzed Time Period²

Account Number	Trade Date	Settlement Date	Symbol	Issuer	Issue	Contracts or Shares
1ZR053	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	4
1ZR053	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(4)
1ZR054	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	2
1ZR054	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(2)
1ZR056	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	2
1ZR056	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(2)
1ZR057	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	16
1ZR057	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(16)
1ZR058	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	1
1ZR058	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(1)
1ZR060	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	2
1ZR060	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(2)
1ZR061	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	2
1ZR061	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(2)
1ZR064	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	10
1ZR064	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(10)
1ZR065	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	19
1ZR065	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(19)
1ZR066	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	2
1ZR066	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(2)
1ZR069	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	1
1ZR069	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(1)
1ZR070	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	12
1ZR070	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(12)
1ZR071	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	13
1ZR071	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(13)
1ZR073	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	3
1ZR073	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(3)
1ZR074	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	3
1ZR074	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(3)
1ZR075	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	2
1ZR075	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(2)
1ZR076	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	1
1ZR076	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(1)
1ZR077	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	14
1ZR077	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(14)
1ZR078	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	13
1ZR078	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(13)
1ZR079	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	10
1ZR079	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(10)
1ZR080	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	2
1ZR080	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(2)
1ZR082	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	8
1ZR082	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(8)
1ZR083	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	7
1ZR083	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(7)
1ZR084	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	8
1ZR084	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(8)
1ZR087	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	1
1ZR087	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(1)
1ZR088	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	3
1ZR088	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(3)
1ZR089	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	3
1ZR089	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(3)
1ZR090	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	20
1ZR090	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(20)
1ZR091	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	5
1ZR091	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(5)
1ZR092	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	2
1ZR092	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(2)
1ZR095	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	18
1ZR095	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(18)

Split-Strike Conversion IA Business Weekend Trade Detail¹

Analyzed Time Period²

Account Number	Trade Date	Settlement Date	Symbol	Issuer	Issue	Contracts or Shares
1ZR096	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	1
1ZR096	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(1)
1ZR097	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	4
1ZR097	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(4)
1ZR098	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	78
1ZR098	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(78)
1ZR099	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	2
1ZR099	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(2)
1ZR101	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	8
1ZR101	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(8)
1ZR102	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	1
1ZR102	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(1)
1ZR103	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	1
1ZR103	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(1)
1ZR104	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	1
1ZR104	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(1)
1ZR106	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	6
1ZR106	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(6)
1ZR107	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	1
1ZR107	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(1)
1ZR108	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	1
1ZR108	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(1)
1ZR110	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	8
1ZR110	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(8)
1ZR111	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	9
1ZR111	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(9)
1ZR112	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	3
1ZR112	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(3)
1ZR113	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	2
1ZR113	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(2)
1ZR114	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	12
1ZR114	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(12)
1ZR115	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	1
1ZR115	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(1)
1ZR116	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	11
1ZR116	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(11)
1ZR118	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	2
1ZR118	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(2)
1ZR119	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	11
1ZR119	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(11)
1ZR120	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	7
1ZR120	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(7)
1ZR121	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	3
1ZR121	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(3)
1ZR122	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	3
1ZR122	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(3)
1ZR123	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	2
1ZR123	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(2)
1ZR124	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	3
1ZR124	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(3)
1ZR125	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	1
1ZR125	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(1)
1ZR126	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	1
1ZR126	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(1)
1ZR127	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	1
1ZR127	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(1)
1ZR128	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	1
1ZR128	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(1)
1ZR129	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	29
1ZR129	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(29)
1ZR130	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	2
1ZR130	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(2)

Split-Strike Conversion IA Business Weekend Trade Detail¹

Analyzed Time Period²

Account Number	Trade Date	Settlement Date	Symbol	Issuer	Issue	Contracts or Shares
1ZR131	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	14
1ZR131	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(14)
1ZR132	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	2
1ZR132	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(2)
1ZR133	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	23
1ZR133	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(23)
1ZR134	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	5
1ZR134	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(5)
1ZR135	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	7
1ZR135	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(7)
1ZR138	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	3
1ZR138	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(3)
1ZR139	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	2
1ZR139	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(2)
1ZR140	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	3
1ZR140	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(3)
1ZR141	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	1
1ZR141	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(1)
1ZR142	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	2
1ZR142	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(2)
1ZR143	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	2
1ZR143	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(2)
1ZR144	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	3
1ZR144	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(3)
1ZR146	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	3
1ZR146	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(3)
1ZR147	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	21
1ZR147	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(21)
1ZR148	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	3
1ZR148	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(3)
1ZR149	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	4
1ZR149	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(4)
1ZR150	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	1
1ZR150	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(1)
1ZR152	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	2
1ZR152	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(2)
1ZR153	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	1
1ZR153	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(1)
1ZR154	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	1
1ZR154	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(1)
1ZR157	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	1
1ZR157	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(1)
1ZR158	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	8
1ZR158	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(8)
1ZR160	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	4
1ZR160	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(4)
1ZR161	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	1
1ZR161	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(1)
1ZR162	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	3
1ZR162	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(3)
1ZR163	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	3
1ZR163	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(3)
1ZR165	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	7
1ZR165	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(7)
1ZR166	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	11
1ZR166	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(11)
1ZR167	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	8
1ZR167	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(8)
1ZR168	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	5
1ZR168	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(5)
1ZR169	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	2
1ZR169	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(2)

Split-Strike Conversion IA Business Weekend Trade Detail¹

Analyzed Time Period²

Account Number	Trade Date	Settlement Date	Symbol	Issuer	Issue	Contracts or Shares
1ZR170	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	22
1ZR170	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(22)
1ZR171	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	8
1ZR171	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(8)
1ZR172	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	2
1ZR172	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(2)
1ZR173	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	5
1ZR173	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(5)
1ZR174	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	14
1ZR174	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(14)
1ZR175	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	1
1ZR175	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(1)
1ZR176	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	36
1ZR176	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(36)
1ZR177	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	4
1ZR177	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(4)
1ZR178	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	6
1ZR178	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(6)
1ZR179	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	42
1ZR179	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(42)
1ZR180	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	10
1ZR180	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(10)
1ZR182	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	20
1ZR182	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(20)
1ZR183	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	16
1ZR183	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(16)
1ZR184	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	2
1ZR184	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(2)
1ZR185	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	8
1ZR185	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(8)
1ZR186	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	26
1ZR186	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(26)
1ZR187	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	3
1ZR187	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(3)
1ZR188	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	5
1ZR188	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(5)
1ZR189	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	61
1ZR189	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(61)
1ZR190	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	2
1ZR190	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(2)
1ZR191	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	15
1ZR191	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(15)
1ZR192	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	10
1ZR192	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(10)
1ZR193	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	6
1ZR193	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(6)
1ZR194	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	8
1ZR194	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(8)
1ZR195	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	12
1ZR195	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(12)
1ZR196	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	3
1ZR196	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(3)
1ZR198	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	5
1ZR198	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(5)
1ZR199	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	12
1ZR199	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(12)
1ZR200	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	4
1ZR200	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(4)
1ZR201	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	9
1ZR201	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(9)
1ZR202	1/7/2000	1/8/2000	OEZMM S & P 100 INDEX		JANUARY 765 PUT	3
1ZR202	1/7/2000	1/8/2000	OEZAP S & P 100 INDEX		JANUARY 780 CALL	(3)

Split-Strike Conversion IA Business Weekend Trade Detail¹

Analyzed Time Period²

Account Number	Trade Date	Settlement Date	Symbol	Issuer	Issue	Contracts or Shares
1ZR203	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	2
1ZR203	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(2)
1ZR204	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	1
1ZR204	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(1)
1ZR205	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	3
1ZR205	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(3)
1ZR206	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	4
1ZR206	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(4)
1ZR207	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	23
1ZR207	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(23)
1ZR209	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	45
1ZR209	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(45)
1ZR210	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	4
1ZR210	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(4)
1ZR212	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	12
1ZR212	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(12)
1ZR213	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	5
1ZR213	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(5)
1ZR214	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	29
1ZR214	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(29)
1ZR215	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	23
1ZR215	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(23)
1ZR216	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	3
1ZR216	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(3)
1ZR217	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	13
1ZR217	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(13)
1ZR218	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	84
1ZR218	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(84)
1ZR220	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	3
1ZR220	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(3)
1ZR221	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	1
1ZR221	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(1)
1ZR222	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	9
1ZR222	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(9)
1ZR223	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	42
1ZR223	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(42)
1ZR224	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	2
1ZR224	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(2)
1ZR226	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	23
1ZR226	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(23)
1ZR228	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	3
1ZR228	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(3)
1ZR229	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	15
1ZR229	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(15)
1ZR230	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	20
1ZR230	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(20)
1ZR231	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	9
1ZR231	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(9)
1ZR232	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	6
1ZR232	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(6)
1ZR233	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	18
1ZR233	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(18)
1ZR234	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	21
1ZR234	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(21)
1ZR235	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	11
1ZR235	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(11)
1ZR236	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	29
1ZR236	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(29)
1ZR237	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	31
1ZR237	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(31)
1ZR238	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	32
1ZR238	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(32)

Split-Strike Conversion IA Business Weekend Trade Detail¹

Analyzed Time Period²

Account Number	Trade Date	Settlement Date	Symbol	Issuer	Issue	Contracts or Shares
1ZR239	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	2
1ZR239	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(2)
1ZR240	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	4
1ZR240	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(4)
1ZR241	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	19
1ZR241	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(19)
1ZR242	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	20
1ZR242	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(20)
1ZR243	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	32
1ZR243	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(32)
1ZR244	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	27
1ZR244	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(27)
1ZR245	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	3
1ZR245	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(3)
1ZR246	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	26
1ZR246	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(26)
1ZR247	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	9
1ZR247	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(9)
1ZR248	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	25
1ZR248	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(25)
1ZR249	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	7
1ZR249	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(7)
1ZR250	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	15
1ZR250	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(15)
1ZR251	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	7
1ZR251	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(7)
1ZR252	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	18
1ZR252	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(18)
1ZR254	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	33
1ZR254	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(33)
1ZR255	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	4
1ZR255	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(4)
1ZR256	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	3
1ZR256	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(3)
1ZR258	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	1
1ZR258	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(1)
1ZR259	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	19
1ZR259	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(19)
1ZR260	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	7
1ZR260	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(7)
1ZR261	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	25
1ZR261	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(25)
1ZR262	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	19
1ZR262	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(19)
1ZR264	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	3
1ZR264	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(3)
1ZR265	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	10
1ZR265	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(10)
1ZR266	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	17
1ZR266	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(17)
1ZR267	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	9
1ZR267	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(9)
1ZR268	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	5
1ZR268	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(5)
1ZR269	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	1
1ZR269	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(1)
1ZR270	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	8
1ZR270	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(8)
1ZR271	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	19
1ZR271	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(19)
1ZR272	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	5
1ZR272	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(5)

Split-Strike Conversion IA Business Weekend Trade Detail¹

Analyzed Time Period²

Account Number	Trade Date	Settlement Date	Symbol	Issuer	Issue	Contracts or Shares
1ZR273	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	8
1ZR273	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(8)
1ZR274	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	9
1ZR274	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(9)
1ZR275	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	10
1ZR275	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(10)
1ZR276	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	4
1ZR276	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(4)
1ZR277	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	11
1ZR277	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(11)
1ZR278	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	9
1ZR278	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(9)
1ZR279	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	1
1ZR279	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(1)
1ZR281	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	17
1ZR281	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(17)
1ZR282	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	3
1ZR282	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(3)
1ZR283	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	1
1ZR283	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(1)
1ZR284	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	64
1ZR284	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(64)
1ZR285	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	3
1ZR285	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(3)
1ZR287	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	1
1ZR287	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(1)
1ZR288	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	18
1ZR288	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(18)
1ZR289	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	4
1ZR289	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(4)
1ZR290	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	6
1ZR290	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(6)
1ZR291	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	12
1ZR291	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(12)
1ZR292	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	15
1ZR292	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(15)
1ZR293	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	24
1ZR293	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(24)
1ZW001	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	4
1ZW001	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(4)
1ZW002	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	2
1ZW002	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(2)
1ZW003	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	3
1ZW003	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(3)
1ZW004	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	1
1ZW004	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(1)
1ZW012	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	1
1ZW012	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(1)
1ZW016	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	1
1ZW016	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(1)
1ZW017	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	7
1ZW017	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(7)
1ZW021	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	1
1ZW021	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(1)
1ZW022	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	1
1ZW022	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(1)
1ZW024	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	1
1ZW024	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(1)
1ZW025	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	2
1ZW025	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(2)
1ZW026	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	12
1ZW026	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(12)

Split-Strike Conversion IA Business Weekend Trade Detail¹

Analyzed Time Period²

Account Number	Trade Date	Settlement Date	Symbol	Issuer	Issue	Contracts or Shares
1ZW027	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	2
1ZW027	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(2)
1ZW028	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	1
1ZW028	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(1)
1ZW030	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	1
1ZW030	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(1)
1ZW034	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	24
1ZW034	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(24)
1ZW036	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	1
1ZW036	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(1)
1ZW043	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	1
1ZW043	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(1)
1ZW046	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	1
1ZW046	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(1)
1ZW048	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	1
1ZW048	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(1)
1ZW049	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	1
1ZW049	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(1)
1ZW050	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	1
1ZW050	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(1)
1ZW051	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	1
1ZW051	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(1)
1ZW052	1/7/2000	1/8/2000	OEZMM	S & P 100 INDEX	JANUARY 765 PUT	2
1ZW052	1/7/2000	1/8/2000	OEZAP	S & P 100 INDEX	JANUARY 780 CALL	(2)
1L0099	1/29/2000	1/29/2000	FDLXX	FIDELITY SPARTAN	U S TREASURY MONEY MARKET	295
1L0099	1/10/2001	1/13/2001	QCOM	QUALCOMM INC	n/a	(150,000)
1L0099	1/10/2001	1/13/2001	QCOM	QUALCOMM INC	n/a	(100,000)
1L0099	1/10/2001	1/13/2001	QCOM	QUALCOMM INC	n/a	(100,000)
1L0099	1/10/2001	1/13/2001	QCOM	QUALCOMM INC	n/a	(100,000)
1L0099	1/10/2001	1/13/2001	QCOM	QUALCOMM INC	n/a	(100,000)
1L0099	1/10/2001	1/13/2001	QCOM	QUALCOMM INC	n/a	(34,000)
1L0024	1/2/2002	1/5/2002	PALMXX	PALM INC	n/a	250,000
1L0024	1/2/2002	1/5/2002	PALMXX	PALM INC	n/a	290,000
1L0024	1/2/2002	1/5/2002	YHOO	YAHOO INC	n/a	150,000
1L0024	1/2/2002	1/5/2002	YHOO	YAHOO INC	n/a	215,000
1L0024	1/2/2002	1/5/2002	PALMXX	PALM INC	n/a	(290,000)
1L0024	1/2/2002	1/5/2002	PALMXX	PALM INC	n/a	(250,000)
1L0024	1/2/2002	1/5/2002	YHOO	YAHOO INC	n/a	(215,000)
1L0024	1/2/2002	1/5/2002	YHOO	YAHOO INC	n/a	(150,000)
1L0026	1/2/2002	1/5/2002	PALMXX	PALM INC	n/a	195,000
1L0026	1/2/2002	1/5/2002	PALMXX	PALM INC	n/a	245,000
1L0026	1/2/2002	1/5/2002	YHOO	YAHOO INC	n/a	245,000
1L0026	1/2/2002	1/5/2002	PALMXX	PALM INC	n/a	(245,000)
1L0026	1/2/2002	1/5/2002	PALMXX	PALM INC	n/a	(195,000)
1L0026	1/2/2002	1/5/2002	YHOO	YAHOO INC	n/a	(245,000)
1L0027	1/2/2002	1/5/2002	PALMXX	PALM INC	n/a	(90,000)
1L0027	1/2/2002	1/5/2002	PALMXX	PALM INC	n/a	(90,000)
1L0027	1/2/2002	1/5/2002	PALMXX	PALM INC	n/a	(25,000)
1L0027	1/2/2002	1/5/2002	PALMXX	PALM INC	n/a	205,000
1L0027	1/2/2002	1/5/2002	PALMXX	PALM INC	n/a	205,020
1L0027	1/2/2002	1/5/2002	PALMXX	PALM INC	n/a	215,000
1L0027	1/2/2002	1/5/2002	YHOO	YAHOO INC	n/a	(96,500)
1L0027	1/2/2002	1/5/2002	YHOO	YAHOO INC	n/a	(96,500)
1L0027	1/2/2002	1/5/2002	YHOO	YAHOO INC	n/a	(80,000)
1L0027	1/2/2002	1/5/2002	YHOO	YAHOO INC	n/a	(23,960)
1L0027	1/2/2002	1/5/2002	YHOO	YAHOO INC	n/a	190,000
1L0027	1/2/2002	1/5/2002	YHOO	YAHOO INC	n/a	296,960
1L0024	1/9/2002	1/12/2002	LU	LUCENT TECHNOLOGIES INC	n/a	215,000
1L0024	1/9/2002	1/12/2002	LU	LUCENT TECHNOLOGIES INC	n/a	255,000
1L0024	1/9/2002	1/12/2002	LU	LUCENT TECHNOLOGIES INC	n/a	298,000
1L0024	1/9/2002	1/12/2002	LU	LUCENT TECHNOLOGIES INC	n/a	305,000
1L0024	1/9/2002	1/12/2002	LU	LUCENT TECHNOLOGIES INC	n/a	325,000

Split-Strike Conversion IA Business Weekend Trade Detail¹
Analyzed Time Period²

Account Number	Trade Date	Settlement Date	Symbol	Issuer	Issue	Contracts or Shares
1L0024	1/9/2002	1/12/2002	PALMXX	PALM INC	n/a	138,000
1L0024	1/9/2002	1/12/2002	PALMXX	PALM INC	n/a	168,000
1L0024	1/9/2002	1/12/2002	YHOO	YAHOO INC	n/a	282,000
1L0024	1/9/2002	1/12/2002	YHOO	YAHOO INC	n/a	285,000
1L0024	1/9/2002	1/12/2002	YHOO	YAHOO INC	n/a	305,000
1L0024	1/9/2002	1/12/2002	LU	LUCENT TECHNOLOGIES INC	n/a	(325,000)
1L0024	1/9/2002	1/12/2002	LU	LUCENT TECHNOLOGIES INC	n/a	(305,000)
1L0024	1/9/2002	1/12/2002	LU	LUCENT TECHNOLOGIES INC	n/a	(298,000)
1L0024	1/9/2002	1/12/2002	LU	LUCENT TECHNOLOGIES INC	n/a	(255,000)
1L0024	1/9/2002	1/12/2002	LU	LUCENT TECHNOLOGIES INC	n/a	(215,000)
1L0024	1/9/2002	1/12/2002	PALMXX	PALM INC	n/a	(168,000)
1L0024	1/9/2002	1/12/2002	PALMXX	PALM INC	n/a	(138,000)
1L0024	1/9/2002	1/12/2002	YHOO	YAHOO INC	n/a	(305,000)
1L0024	1/9/2002	1/12/2002	YHOO	YAHOO INC	n/a	(285,000)
1L0024	1/9/2002	1/12/2002	YHOO	YAHOO INC	n/a	(282,000)
1L0026	1/9/2002	1/12/2002	LU	LUCENT TECHNOLOGIES INC	n/a	202,000
1L0026	1/9/2002	1/12/2002	LU	LUCENT TECHNOLOGIES INC	n/a	205,000
1L0026	1/9/2002	1/12/2002	LU	LUCENT TECHNOLOGIES INC	n/a	235,000
1L0026	1/9/2002	1/12/2002	LU	LUCENT TECHNOLOGIES INC	n/a	262,090
1L0026	1/9/2002	1/12/2002	LU	LUCENT TECHNOLOGIES INC	n/a	320,000
1L0026	1/9/2002	1/12/2002	PALMXX	PALM INC	n/a	147,000
1L0026	1/9/2002	1/12/2002	PALMXX	PALM INC	n/a	231,660
1L0026	1/9/2002	1/12/2002	YHOO	YAHOO INC	n/a	215,000
1L0026	1/9/2002	1/12/2002	YHOO	YAHOO INC	n/a	253,000
1L0026	1/9/2002	1/12/2002	LU	LUCENT TECHNOLOGIES INC	n/a	(320,000)
1L0026	1/9/2002	1/12/2002	LU	LUCENT TECHNOLOGIES INC	n/a	(262,090)
1L0026	1/9/2002	1/12/2002	LU	LUCENT TECHNOLOGIES INC	n/a	(235,000)
1L0026	1/9/2002	1/12/2002	LU	LUCENT TECHNOLOGIES INC	n/a	(205,000)
1L0026	1/9/2002	1/12/2002	LU	LUCENT TECHNOLOGIES INC	n/a	(202,000)
1L0026	1/9/2002	1/12/2002	PALMXX	PALM INC	n/a	(231,660)
1L0026	1/9/2002	1/12/2002	PALMXX	PALM INC	n/a	(147,000)
1L0026	1/9/2002	1/12/2002	YHOO	YAHOO INC	n/a	(253,000)
1L0026	1/9/2002	1/12/2002	YHOO	YAHOO INC	n/a	(215,000)
1L0027	1/9/2002	1/12/2002	LU	LUCENT TECHNOLOGIES INC	n/a	245,000
1L0027	1/9/2002	1/12/2002	LU	LUCENT TECHNOLOGIES INC	n/a	250,000
1L0027	1/9/2002	1/12/2002	LU	LUCENT TECHNOLOGIES INC	n/a	295,000
1L0027	1/9/2002	1/12/2002	LU	LUCENT TECHNOLOGIES INC	n/a	315,000
1L0027	1/9/2002	1/12/2002	LU	LUCENT TECHNOLOGIES INC	n/a	335,000
1L0027	1/9/2002	1/12/2002	PALMXX	PALM INC	n/a	162,000
1L0027	1/9/2002	1/12/2002	PALMXX	PALM INC	n/a	185,000
1L0027	1/9/2002	1/12/2002	YHOO	YAHOO INC	n/a	254,860
1L0027	1/9/2002	1/12/2002	YHOO	YAHOO INC	n/a	265,000
1L0027	1/9/2002	1/12/2002	YHOO	YAHOO INC	n/a	295,000
1L0024	1/16/2002	1/19/2002	LU	LUCENT TECHNOLOGIES INC	n/a	200,000
1L0024	1/16/2002	1/19/2002	LU	LUCENT TECHNOLOGIES INC	n/a	240,000
1L0024	1/16/2002	1/19/2002	LU	LUCENT TECHNOLOGIES INC	n/a	295,000
1L0024	1/16/2002	1/19/2002	PALMXX	PALM INC	n/a	250,000
1L0024	1/16/2002	1/19/2002	PALMXX	PALM INC	n/a	340,000
1L0024	1/16/2002	1/19/2002	LU	LUCENT TECHNOLOGIES INC	n/a	(295,000)
1L0024	1/16/2002	1/19/2002	LU	LUCENT TECHNOLOGIES INC	n/a	(240,000)
1L0024	1/16/2002	1/19/2002	LU	LUCENT TECHNOLOGIES INC	n/a	(200,000)
1L0024	1/16/2002	1/19/2002	PALMXX	PALM INC	n/a	(340,000)
1L0024	1/16/2002	1/19/2002	PALMXX	PALM INC	n/a	(250,000)
1L0026	1/16/2002	1/19/2002	LU	LUCENT TECHNOLOGIES INC	n/a	215,000
1L0026	1/16/2002	1/19/2002	LU	LUCENT TECHNOLOGIES INC	n/a	250,000
1L0026	1/16/2002	1/19/2002	PALMXX	PALM INC	n/a	245,000
1L0026	1/16/2002	1/19/2002	LU	LUCENT TECHNOLOGIES INC	n/a	(250,000)
1L0026	1/16/2002	1/19/2002	LU	LUCENT TECHNOLOGIES INC	n/a	(215,000)
1L0026	1/16/2002	1/19/2002	PALMXX	PALM INC	n/a	(245,000)
1L0027	1/16/2002	1/19/2002	LU	LUCENT TECHNOLOGIES INC	n/a	210,000
1L0027	1/16/2002	1/19/2002	LU	LUCENT TECHNOLOGIES INC	n/a	211,930
1L0027	1/16/2002	1/19/2002	LU	LUCENT TECHNOLOGIES INC	n/a	290,000

Split-Strike Conversion IA Business Weekend Trade Detail¹
Analyzed Time Period²

Account Number	Trade Date	Settlement Date	Symbol	Issuer	Issue	Contracts or Shares
1L0027	1/16/2002	1/19/2002	PALMXX	PALM INC	n/a	265,000
1L0027	1/16/2002	1/19/2002	PALMXX	PALM INC	n/a	294,440
1P0050	1/16/2002	1/19/2002	AZO	AUTOZONE INC	n/a	31,500
1P0050	1/16/2002	1/19/2002	PALMXX	PALM INC	n/a	(32,050)
1P0050	1/19/2002	1/19/2002	FDLXX	FIDELITY SPARTAN	U S TREASURY MONEY MARKET	(824)
1L0024	1/23/2002	1/26/2002	BRCM	BROADCOM CORP CL A	n/a	210,000
1L0024	1/23/2002	1/26/2002	BRCM	BROADCOM CORP CL A	n/a	250,000
1L0024	1/23/2002	1/26/2002	EMC	EMC CORPORATION MASS	n/a	200,000
1L0024	1/23/2002	1/26/2002	EMC	EMC CORPORATION MASS	n/a	245,000
1L0024	1/23/2002	1/26/2002	EMC	EMC CORPORATION MASS	n/a	268,000
1L0024	1/23/2002	1/26/2002	JDSUXX	JDS UNIPHASE CORP	n/a	450,000
1L0024	1/23/2002	1/26/2002	JDSUXX	JDS UNIPHASE CORP	n/a	482,000
1L0024	1/23/2002	1/26/2002	JDSUXX	JDS UNIPHASE CORP	n/a	574,000
1L0024	1/23/2002	1/26/2002	LU	LUCENT TECHNOLOGIES INC	n/a	215,000
1L0024	1/23/2002	1/26/2002	LU	LUCENT TECHNOLOGIES INC	n/a	236,000
1L0024	1/23/2002	1/26/2002	LU	LUCENT TECHNOLOGIES INC	n/a	245,000
1L0024	1/23/2002	1/26/2002	LU	LUCENT TECHNOLOGIES INC	n/a	265,000
1L0024	1/23/2002	1/26/2002	NTXX	NORTEL NETWORKS CORP HLDS CO	n/a	250,000
1L0024	1/23/2002	1/26/2002	NTXX	NORTEL NETWORKS CORP HLDS CO	n/a	265,000
1L0024	1/23/2002	1/26/2002	SEBL	SIEBEL SYSTEMS INC	n/a	250,000
1L0024	1/23/2002	1/26/2002	SEBL	SIEBEL SYSTEMS INC	n/a	265,000
1L0024	1/23/2002	1/26/2002	YHOO	YAHOO INC	n/a	295,000
1L0024	1/23/2002	1/26/2002	YHOO	YAHOO INC	n/a	373,000
1L0024	1/23/2002	1/26/2002	JDSUXX	JDS UNIPHASE CORP	n/a	(574,000)
1L0024	1/23/2002	1/26/2002	JDSUXX	JDS UNIPHASE CORP	n/a	(482,000)
1L0024	1/23/2002	1/26/2002	JDSUXX	JDS UNIPHASE CORP	n/a	(450,000)
1L0024	1/23/2002	1/26/2002	LU	LUCENT TECHNOLOGIES INC	n/a	(265,000)
1L0024	1/23/2002	1/26/2002	LU	LUCENT TECHNOLOGIES INC	n/a	(245,000)
1L0024	1/23/2002	1/26/2002	LU	LUCENT TECHNOLOGIES INC	n/a	(236,000)
1L0024	1/23/2002	1/26/2002	LU	LUCENT TECHNOLOGIES INC	n/a	(215,000)
1L0024	1/23/2002	1/26/2002	NTXX	NORTEL NETWORKS CORP HLDS CO	n/a	(265,000)
1L0024	1/23/2002	1/26/2002	NTXX	NORTEL NETWORKS CORP HLDS CO	n/a	(250,000)
1L0024	1/23/2002	1/26/2002	YHOO	YAHOO INC	n/a	(373,000)
1L0024	1/23/2002	1/26/2002	YHOO	YAHOO INC	n/a	(295,000)
1L0026	1/23/2002	1/26/2002	BRCM	BROADCOM CORP CL A	n/a	215,000
1L0026	1/23/2002	1/26/2002	BRCM	BROADCOM CORP CL A	n/a	285,000
1L0026	1/23/2002	1/26/2002	EMC	EMC CORPORATION MASS	n/a	242,440
1L0026	1/23/2002	1/26/2002	EMC	EMC CORPORATION MASS	n/a	255,000
1L0026	1/23/2002	1/26/2002	EMC	EMC CORPORATION MASS	n/a	257,000
1L0026	1/23/2002	1/26/2002	JDSUXX	JDS UNIPHASE CORP	n/a	425,000
1L0026	1/23/2002	1/26/2002	JDSUXX	JDS UNIPHASE CORP	n/a	518,000
1L0026	1/23/2002	1/26/2002	LU	LUCENT TECHNOLOGIES INC	n/a	255,000
1L0026	1/23/2002	1/26/2002	LU	LUCENT TECHNOLOGIES INC	n/a	285,000
1L0026	1/23/2002	1/26/2002	LU	LUCENT TECHNOLOGIES INC	n/a	295,000
1L0026	1/23/2002	1/26/2002	NTXX	NORTEL NETWORKS CORP HLDS CO	n/a	265,000
1L0026	1/23/2002	1/26/2002	NTXX	NORTEL NETWORKS CORP HLDS CO	n/a	340,000
1L0026	1/23/2002	1/26/2002	SEBL	SIEBEL SYSTEMS INC	n/a	210,000
1L0026	1/23/2002	1/26/2002	SEBL	SIEBEL SYSTEMS INC	n/a	225,000
1L0026	1/23/2002	1/26/2002	YHOO	YAHOO INC	n/a	239,410
1L0026	1/23/2002	1/26/2002	YHOO	YAHOO INC	n/a	260,000
1L0026	1/23/2002	1/26/2002	JDSUXX	JDS UNIPHASE CORP	n/a	(518,000)
1L0026	1/23/2002	1/26/2002	JDSUXX	JDS UNIPHASE CORP	n/a	(425,000)
1L0026	1/23/2002	1/26/2002	LU	LUCENT TECHNOLOGIES INC	n/a	(295,000)
1L0026	1/23/2002	1/26/2002	LU	LUCENT TECHNOLOGIES INC	n/a	(285,000)
1L0026	1/23/2002	1/26/2002	LU	LUCENT TECHNOLOGIES INC	n/a	(255,000)
1L0026	1/23/2002	1/26/2002	NTXX	NORTEL NETWORKS CORP HLDS CO	n/a	(340,000)
1L0026	1/23/2002	1/26/2002	NTXX	NORTEL NETWORKS CORP HLDS CO	n/a	(265,000)
1L0026	1/23/2002	1/26/2002	YHOO	YAHOO INC	n/a	(260,000)
1L0026	1/23/2002	1/26/2002	YHOO	YAHOO INC	n/a	(239,410)
1L0027	1/23/2002	1/26/2002	BRCM	BROADCOM CORP CL A	n/a	226,950
1L0027	1/23/2002	1/26/2002	BRCM	BROADCOM CORP CL A	n/a	235,000
1L0027	1/23/2002	1/26/2002	BRCM	BROADCOM CORP CL A	n/a	305,000

Split-Strike Conversion IA Business Weekend Trade Detail¹
Analyzed Time Period²

Account Number	Trade Date	Settlement Date	Symbol	Issuer	Issue	Contracts or Shares
1L0027	1/23/2002	1/26/2002	EMC	EMC CORPORATION MASS	n/a	210,000
1L0027	1/23/2002	1/26/2002	EMC	EMC CORPORATION MASS	n/a	215,000
1L0027	1/23/2002	1/26/2002	EMC	EMC CORPORATION MASS	n/a	250,000
1L0027	1/23/2002	1/26/2002	JDSUXX	JDS UNIPHASE CORP	n/a	325,000
1L0027	1/23/2002	1/26/2002	JDSUXX	JDS UNIPHASE CORP	n/a	451,880
1L0027	1/23/2002	1/26/2002	JDSUXX	JDS UNIPHASE CORP	n/a	526,000
1L0027	1/23/2002	1/26/2002	LU	LUCENT TECHNOLOGIES INC	n/a	200,000
1L0027	1/23/2002	1/26/2002	LU	LUCENT TECHNOLOGIES INC	n/a	240,000
1L0027	1/23/2002	1/26/2002	LU	LUCENT TECHNOLOGIES INC	n/a	264,000
1L0027	1/23/2002	1/26/2002	LU	LUCENT TECHNOLOGIES INC	n/a	323,950
1L0027	1/23/2002	1/26/2002	NTXX	NORTEL NETWORKS CORP HLDS CO	n/a	280,000
1L0027	1/23/2002	1/26/2002	NTXX	NORTEL NETWORKS CORP HLDS CO	n/a	360,000
1L0027	1/23/2002	1/26/2002	SEBL	SIEBEL SYSTEMS INC	n/a	135,000
1L0027	1/23/2002	1/26/2002	SEBL	SIEBEL SYSTEMS INC	n/a	215,000
1L0027	1/23/2002	1/26/2002	SEBL	SIEBEL SYSTEMS INC	n/a	253,310
1L0027	1/23/2002	1/26/2002	YHOO	YAHOO INC	n/a	285,000
1L0027	1/23/2002	1/26/2002	YHOO	YAHOO INC	n/a	287,000
1L0027	1/23/2002	1/26/2002	SEBL	SIEBEL SYSTEMS INC	n/a	(253,310)
1L0027	1/23/2002	1/26/2002	SEBL	SIEBEL SYSTEMS INC	n/a	(215,000)
1L0027	1/23/2002	1/26/2002	SEBL	SIEBEL SYSTEMS INC	n/a	(135,000)
1L0024	1/30/2002	2/2/2002	LU	LUCENT TECHNOLOGIES INC	n/a	(285,000)
1L0024	1/30/2002	2/2/2002	LU	LUCENT TECHNOLOGIES INC	n/a	(250,000)
1L0024	1/30/2002	2/2/2002	LU	LUCENT TECHNOLOGIES INC	n/a	(216,230)
1L0024	1/30/2002	2/2/2002	NTXX	NORTEL NETWORKS CORP HLDS CO	n/a	(75,000)
1L0024	1/30/2002	2/2/2002	PALMXX	PALM INC	n/a	(155,040)
1L0024	1/30/2002	2/2/2002	YHOO	YAHOO INC	n/a	(165,000)
1L0024	1/30/2002	2/2/2002	YHOO	YAHOO INC	n/a	(138,800)
1L0026	1/30/2002	2/2/2002	LU	LUCENT TECHNOLOGIES INC	n/a	(260,000)
1L0026	1/30/2002	2/2/2002	LU	LUCENT TECHNOLOGIES INC	n/a	(245,000)
1L0026	1/30/2002	2/2/2002	LU	LUCENT TECHNOLOGIES INC	n/a	(240,000)
1L0026	1/30/2002	2/2/2002	NTXX	NORTEL NETWORKS CORP HLDS CO	n/a	(75,000)
1L0026	1/30/2002	2/2/2002	PALMXX	PALM INC	n/a	(165,000)
1L0026	1/30/2002	2/2/2002	YHOO	YAHOO INC	n/a	(195,000)
1L0026	1/30/2002	2/2/2002	YHOO	YAHOO INC	n/a	(178,000)
1L0026	2/6/2002	2/9/2002	YHOO	YAHOO INC	n/a	(115,000)
1F0012	3/30/2002	3/30/2002	FDLXX	FIDELITY SPARTAN	U S TREASURY MONEY MARKET	(50,000)
1D0017	6/15/2002	6/15/2002	FDLXX	FIDELITY SPARTAN	U S TREASURY MONEY MARKET	9,920
1E0123	8/6/2003	8/9/2003	AA	ALCOA INC	n/a	85,000
1E0123	8/6/2003	8/9/2003	AMZN	AMAZON COM INC	n/a	21,000
1E0123	8/6/2003	8/9/2003	AMZN	AMAZON COM INC	n/a	39,000
1E0123	8/6/2003	8/9/2003	AMZN	AMAZON COM INC	n/a	50,000
1E0123	8/6/2003	8/9/2003	BA	BOEING CO	n/a	30,000
1E0123	8/6/2003	8/9/2003	BA	BOEING CO	n/a	100,000
1E0123	8/6/2003	8/9/2003	KMX	CARMAX INC	n/a	14,000
1E0123	8/6/2003	8/9/2003	COH	COACH INC	n/a	18,000
1E0123	8/6/2003	8/9/2003	CAXX	COMPUTER ASSOC INTL INC	n/a	13,000
1E0123	8/6/2003	8/9/2003	CAXX	COMPUTER ASSOC INTL INC	n/a	22,000
1E0123	8/6/2003	8/9/2003	DNA	GENENTECH INC	n/a	8,000
1E0123	8/6/2003	8/9/2003	DNA	GENENTECH INC	n/a	27,000
1E0123	8/6/2003	8/9/2003	IP	INTERNATIONAL PAPER CO	n/a	35,000
1E0123	8/6/2003	8/9/2003	JPM	J.P. MORGAN CHASE & CO	n/a	40,000
1E0123	8/6/2003	8/9/2003	JPM	J.P. MORGAN CHASE & CO	n/a	50,000
1E0123	8/6/2003	8/9/2003	MRVL	MARVELL TECHNOLOGY GRP LTD	n/a	39,000
1E0123	8/6/2003	8/9/2003	MRVL	MARVELL TECHNOLOGY GRP LTD	n/a	70,000
1E0123	8/9/2003	8/9/2003	USN6T4	U S TREASURY NOTE	DUE 2/15/2011	(14,650,000)
1E0123	8/13/2003	8/16/2003	AA	ALCOA INC	n/a	65,000
1E0123	8/13/2003	8/16/2003	BA	BOEING CO	n/a	90,000
1E0123	8/13/2003	8/16/2003	BA	BOEING CO	n/a	125,000
1E0123	8/13/2003	8/16/2003	KMX	CARMAX INC	n/a	10,000
1E0123	8/13/2003	8/16/2003	COH	COACH INC	n/a	18,000
1E0123	8/13/2003	8/16/2003	CAXX	COMPUTER ASSOC INTL INC	n/a	33,000
1E0123	8/13/2003	8/16/2003	CAXX	COMPUTER ASSOC INTL INC	n/a	45,000

Split-Strike Conversion IA Business Weekend Trade Detail¹
Analyzed Time Period²

Account Number	Trade Date	Settlement Date	Symbol	Issuer	Issue	Contracts or Shares
1E0123	8/13/2003	8/16/2003	DALR	DELTA AIRLINES INC	n/a	70,000
1E0123	8/13/2003	8/16/2003	IP	INTERNATIONAL PAPER CO	n/a	30,000
1E0123	8/13/2003	8/16/2003	IP	INTERNATIONAL PAPER CO	n/a	80,000
1E0123	8/13/2003	8/16/2003	JPM	J.P. MORGAN CHASE & CO	n/a	40,000
1E0123	8/13/2003	8/16/2003	JPM	J.P. MORGAN CHASE & CO	n/a	50,000
1E0123	8/13/2003	8/16/2003	MRVL	MARVELL TECHNOLOGY GRP LTD	n/a	20,000
1E0123	8/13/2003	8/16/2003	MRVL	MARVELL TECHNOLOGY GRP LTD	n/a	25,000
1E0123	8/16/2003	8/16/2003	USN6T4	U S TREASURY NOTE	DUE 2/15/2011	(18,875,000)
1E0123	8/20/2003	8/23/2003	AA	ALCOA INC	n/a	44,000
1E0123	8/20/2003	8/23/2003	AA	ALCOA INC	n/a	56,000
1E0123	8/20/2003	8/23/2003	AMZN	AMAZON COM INC	n/a	50,000
1E0123	8/20/2003	8/23/2003	AMZN	AMAZON COM INC	n/a	60,000
1E0123	8/20/2003	8/23/2003	AMZN	AMAZON COM INC	n/a	65,000
1E0123	8/20/2003	8/23/2003	KO	COCA COLA CO	n/a	40,000
1E0123	8/20/2003	8/23/2003	KO	COCA COLA CO	n/a	70,000
1E0123	8/20/2003	8/23/2003	DALR	DELTA AIRLINES INC	n/a	25,000
1E0123	8/23/2003	8/23/2003	USN7B2	U S TREASURY NOTE	DUE 8/15/2011	(10,750,000)
1E0123	8/27/2003	8/30/2003	AA	ALCOA INC	n/a	60,000
1E0123	8/27/2003	8/30/2003	AA	ALCOA INC	n/a	90,000
1E0123	8/27/2003	8/30/2003	BSX	BOSTON SCIENTIFIC	n/a	28,000
1E0123	8/27/2003	8/30/2003	KO	COCA COLA CO	n/a	60,000
1E0123	8/27/2003	8/30/2003	KO	COCA COLA CO	n/a	90,000
1E0123	8/27/2003	8/30/2003	DALR	DELTA AIRLINES INC	n/a	40,000
1E0123	8/30/2003	8/30/2003	FDLXX	FIDELITY SPARTAN	U S TREASURY MONEY MARKET	53,301
1E0123	8/30/2003	8/30/2003	USN7B2	U S TREASURY NOTE	DUE 8/15/2011	(12,725,000)
1B0053	3/11/2004	3/14/2004	LU	LUCENT TECHNOLOGIES INC	n/a	90,000
1M0140	3/11/2004	3/14/2004	LU	LUCENT TECHNOLOGIES INC	n/a	100,000
1M0140	3/11/2004	3/14/2004	LU	LUCENT TECHNOLOGIES INC	n/a	290,000
1M0140	3/11/2004	3/14/2004	LU	LUCENT TECHNOLOGIES INC	n/a	320,000
1M0142	3/11/2004	3/14/2004	LU	LUCENT TECHNOLOGIES INC	n/a	100,000
1M0142	3/11/2004	3/14/2004	LU	LUCENT TECHNOLOGIES INC	n/a	290,000
1M0142	3/11/2004	3/14/2004	LU	LUCENT TECHNOLOGIES INC	n/a	320,000
1E0123	8/29/2004	8/29/2004	FDLXX	FIDELITY SPARTAN	U S TREASURY MONEY MARKET	86,852
1E0123	7/30/2005	7/30/2005	FDLXX	FIDELITY SPARTAN	U S TREASURY MONEY MARKET	2,781
1E0123	8/6/2005	8/6/2005	USTRX1	U S TREASURY BILL	DUE 1/27/2005	11,000,000
1E0123	8/3/2005	8/6/2005	IP	INTERNATIONAL PAPER CO	n/a	(85,000)
1E0123	8/3/2005	8/6/2005	IP	INTERNATIONAL PAPER CO	n/a	(70,000)
1E0123	8/3/2005	8/6/2005	IP	INTERNATIONAL PAPER CO	n/a	(35,000)
1E0123	8/3/2005	8/6/2005	IP	INTERNATIONAL PAPER CO	n/a	(35,000)
1E0123	8/3/2005	8/6/2005	IP	INTERNATIONAL PAPER CO	n/a	(28,000)
1B0053	1/25/2006	1/28/2006	AAPL	APPLE INC	n/a	8,000
1E0123	8/2/2008	8/2/2008	USTB26	U S TREASURY BILL	DUE 11/15/2007	358,825,000
1E0123	8/9/2008	8/9/2008	USTA27	U S TREASURY BILL	DUE 9/20/2007	(27,750,000)
1E0123	8/10/2008	8/10/2008	USTA27	U S TREASURY BILL	DUE 9/20/2007	(3,800,000)
1E0123	8/16/2008	8/16/2008	USTA27	U S TREASURY BILL	DUE 9/20/2007	(15,050,000)
1E0123	8/17/2008	8/17/2008	USTA27	U S TREASURY BILL	DUE 9/20/2007	(16,175,000)
1E0123	8/23/2008	8/23/2008	USTB42	U S TREASURY BILL	DUE 11/29/2007	68,250,000
1E0123	8/31/2008	8/31/2008	FDLXX	FIDELITY SPARTAN	U S TREASURY MONEY MARKET	23,971

1. Trade detail based on Settled Cash (SETCSH17).

2. The Analyzed Time Period consists of January 2000 through November 2008.